



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 18/09/2013 To: 18/09/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	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
18/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	2025 On 07-November-13			Bond Future	108.22	108.3825	108.2203	108.3825	0.00
18/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
18/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
18/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
18/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	2790	3	3	3	0.00
18/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	2780	3	3	3	0.00
18/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	2770	3	3	3	0.00
18/09/2013	2037 On 07-November-13			Bond Future	9.09	96.7634	96.7452	96.7634	1,650.00
18/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	2894	3	3	3	0.00
18/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	3068	3	3	3	0.00
18/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	2981	3	3	3	0.00
18/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
18/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
18/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
18/09/2013	2037 On 06-February-14			Bond Future	9.18	93.7774	93.7590	93.7774	0.00
18/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	1745	2	2	2	0.00
18/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	1833	2	2	2	0.00
18/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	1658	2	2	2	0.00
18/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/09/2013	2037 On 08-May-14			Bond Future	9.28	95.0588	95.0383	95.0588	0.00
18/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	967	1	1	1	0.00
18/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	793	1	1	1	0.00
18/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	880	1	1	1	0.00
18/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/09/2013	2038 On 07-November-13			Bond Future	104.97	104.9644	104.9702	104.9644	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
18/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
18/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
18/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
18/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	5020	5	5	5	0.00
18/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	5030	5	5	5	0.00
18/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	5040	5	5	5	0.00
18/09/2013	2050 On 07-November-13			Bond Future	108.02	108.0113	108.0183	108.0113	122.00
18/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
18/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
18/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
18/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	1982	2	2	2	0.00
18/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	1992	2	2	2	0.00
18/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	1972	2	2	2	0.00
18/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	AL37 On 07-November-13			Index Future	408.05	408.2450	408.0540	408.2450	0.00
18/09/2013	AL37 On 06-February-14			Index Future	413.41	413.6060	413.4130	413.6060	0.00
18/09/2013	AL7T On 07-November-13			Index Future	482.56	483.2460	482.5640	483.2460	1.00
18/09/2013	AL7T On 06-February-14			Index Future	488.90	489.5920	488.9020	489.5920	0.00
18/09/2013	ALBI On 07-November-13			Index Future	433.23	433.4640	433.2340	433.4640	769.00
18/09/2013	ALBI On 06-February-14			Index Future	438.92	439.1560	438.9240	439.1560	73.00
18/09/2013	C023 On 28-February-23			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
18/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	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
18/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/09/2013	EL28 On 07-November-13			Bond Future	109.41	109.4000	109.4068	109.4000	0.00
18/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
18/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
18/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
18/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	603	1	1	1	0.00
18/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	593	1	1	1	0.00
18/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	583	1	1	1	0.00
18/09/2013	ES33 On 07-November-13			Bond Future	9.52	83.2754	83.3037	83.2754	6,292.00
18/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
18/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
18/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
18/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8461	8	8	8	0.00
18/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8372	8	8	8	0.00
18/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8284	8	8	8	0.00
18/09/2013	ES33 On 06-February-14			Bond Future	9.64	84.3689	84.3977	84.3689	0.00
18/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
18/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
18/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
18/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	663	1	1	1	0.00
18/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	588	1	1	1	0.00
18/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	738	1	1	1	0.00
18/09/2013	GOVI On 07-November-13			GOVI	432.58	432.7780	432.5750	432.7780	123.00
18/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
18/09/2013	GOVI On 07-November-13	446.01	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
18/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
18/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	134350	13	13	13	0.00
18/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	134250	13	13	13	0.00
18/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	134150	13	13	13	0.00
18/09/2013	GOVI On 06-February-14			GOVI	438.26	438.4610	438.2560	438.4610	269.00
18/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
18/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
18/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
18/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	17440	2	2	2	0.00
18/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	17340	2	2	2	0.00
18/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	17540	2	2	2	0.00
18/09/2013	GOVI On 08-May-14			GOVI	444.23	444.4480	444.2320	444.4480	0.00
18/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	22220	2	2	2	0.00
18/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	22320	2	2	2	0.00
18/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	22420	2	2	2	0.00
18/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
18/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
18/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
18/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/09/2013	IGOV On 07-November-13			Index Future	194.11	194.1050	194.1130	194.1050	1,136.00
18/09/2013	IGOV On 06-February-14			Index Future	196.69	196.6780	196.6860	196.6780	174.00
18/09/2013	ILBI On 07-November-13			Index Future	525.57	525.4740	525.5680	525.4740	0.00
18/09/2013	ILBI On 06-February-14			Index Future	532.67	532.5700	532.6650	532.5700	186.00
18/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/09/2013	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
18/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.13	94.8700	94.8700	94.8700	0.00
18/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.17	94.8400	94.8300	94.8400	0.00
18/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.20	94.8200	94.8000	94.8200	3,000.00
18/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.28	94.7500	94.7200	94.7500	1,500.00
18/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.31	94.7300	94.6900	94.7300	1,000.00
18/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.45	94.6000	94.5500	94.6000	0.00
18/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.48	94.5700	94.5200	94.5700	400.00
18/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.87	94.1800	94.1300	94.1800	1,000.00
18/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.15	93.9300	93.8500	93.9300	0.00
18/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.44	93.6300	93.5600	93.6300	0.00
18/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.74	93.3100	93.2600	93.3100	250.00
18/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.02	93.0200	92.9800	93.0200	0.00
18/09/2013	R023 On 07-November-13			Bond Future	7.80	101.3489	101.2028	101.3489	11,902.00
18/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	8967	9	9	9	0.00
18/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	9039	9	9	9	0.00
18/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	8894	9	9	9	0.00
18/09/2013	R023 On 06-February-14			Bond Future	7.90	102.6797	102.5319	102.6797	0.00
18/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	334	0	0	0	0.00
18/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	270	0	0	0	0.00
18/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	397	0	0	0	0.00
18/09/2013	R157 On 07-November-13			Bond Future	6.12	114.7750	114.8031	114.7750	29,411.00
18/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	162	0	0	0	0.00
18/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	157	0	0	0	0.00
18/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	166	0	0	0	0.00
18/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1132	1	1	1	0.00

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18/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1146	1	1	1	0.00
18/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1117	1	1	1	0.00
18/09/2013	R157 On 06-February-14			Bond Future	6.27	116.2822	116.3107	116.2822	280.00
18/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	403	0	0	0	0.00
18/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	413	0	0	0	0.00
18/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	408	0	0	0	0.00
18/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1408	1	1	1	0.00
18/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1419	1	1	1	0.00
18/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1397	1	1	1	0.00
18/09/2013	R157 On 08-May-14			Bond Future	6.42	111.0612	111.0879	111.0612	0.00
18/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	295	0	0	0	0.00
18/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	292	0	0	0	0.00
18/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	288	0	0	0	0.00
18/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1957	2	2	2	0.00
18/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	1968	2	2	2	0.00
18/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1947	2	2	2	0.00
18/09/2013	R157 On 07-August-14			Bond Future	6.61	112.6047	112.6333	112.6047	0.00
18/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1035	1	1	1	0.00
18/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1041	1	1	1	0.00
18/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1047	1	1	1	0.00
18/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	894	1	1	1	0.00
18/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	889	1	1	1	0.00
18/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	884	1	1	1	0.00
18/09/2013	R186 On 07-November-13			Bond Future	8.19	122.4261	122.4541	122.4261	58,310.00
18/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	4273	4	4	4	0.00
18/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	2482	3	2	3	0.00
18/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	5791	6	6	6	0.00
18/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	62	0	0	0	1,000.00
18/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	7470	7	7	7	0.00
18/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	2971	3	3	3	0.00
18/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	23	0	0	0	5,290.00
18/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	2568	3	3	3	0.00
18/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	1936	2	2	2	1,000.00
18/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	2525	3	3	3	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
18/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	940	1	1	1	1,030.00
18/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	3668	4	4	4	0.00
18/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	1558	2	2	2	4,000.00
18/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	2946	3	3	3	0.00
18/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	2450	3	2	3	250.00
18/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	14007	14	14	14	0.00
18/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	16614	17	17	17	0.00
18/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	2898	3	3	3	0.00
18/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	537	1	1	1	1,200.00
18/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	2851	3	3	3	0.00
18/09/2013	R186 On 06-February-14			Bond Future	8.29	118.7444	118.7728	118.7444	105.00
18/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2473	3	2	3	0.00
18/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2443	3	2	3	0.00
18/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2504	3	3	3	0.00
18/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	7252	7	7	7	0.00
18/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	7315	7	7	7	0.00
18/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	7377	8	7	8	0.00
18/09/2013	R186 On 08-May-14			Bond Future	8.38	120.3666	120.3930	120.3666	0.00
18/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1746	2	2	2	0.00
18/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1727	2	2	2	0.00
18/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1765	2	2	2	0.00
18/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	13400	14	13	14	0.00
18/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	13479	14	13	14	0.00
18/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	13558	14	14	14	0.00
18/09/2013	R186 On 07-August-14			Bond Future	8.48	116.7476	116.7761	116.7476	0.00
18/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	5707	6	6	6	0.00
18/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	5783	6	6	6	0.00
18/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	5745	6	6	6	0.00
18/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	7242	7	7	7	0.00
18/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	7290	7	7	7	0.00
18/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	7195	7	7	7	0.00
18/09/2013	R197 On 07-November-13			Bond Future	275.84	275.8363	275.8372	275.8363	2,100.00
18/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R197 On 07-November-13	280.00	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
18/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	4163	4	4	4	0.00
18/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	4173	4	4	4	0.00
18/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	4153	4	4	4	0.00
18/09/2013	R201 On 07-November-13			Bond Future	5.25	107.1846	107.1472	107.1846	0.00
18/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	109	0	0	0	0.00
18/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	112	0	0	0	0.00
18/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	115	0	0	0	0.00
18/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	606	1	1	1	0.00
18/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	598	1	1	1	0.00
18/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	614	1	1	1	0.00
18/09/2013	R201 On 06-February-14			Bond Future	5.24	104.1843	104.1465	104.1843	0.00
18/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	414	0	0	0	0.00
18/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	424	0	0	0	0.00
18/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	419	0	0	0	0.00
18/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	407	0	0	0	0.00
18/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	403	0	0	0	0.00
18/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	411	0	0	0	0.00
18/09/2013	R201 On 08-May-14			Bond Future	5.13	105.6076	105.5672	105.6076	0.00
18/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	323	0	0	0	0.00
18/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	325	0	0	0	0.00
18/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	320	0	0	0	0.00
18/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	547	1	1	1	0.00
18/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	551	1	1	1	0.00
18/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	554	1	1	1	0.00
18/09/2013	R201 On 07-August-14			Bond Future	4.75	102.6654	102.6259	102.6654	0.00
18/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	457	0	0	0	0.00
18/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	462	0	0	0	0.00
18/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	460	0	0	0	0.00
18/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	262	0	0	0	0.00
18/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	260	0	0	0	0.00
18/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	259	0	0	0	0.00
18/09/2013	R202 On 07-November-13			Bond Future	202.62	202.6074	202.6182	202.6074	43,251.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	6382	6	6	6	0.00
18/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	6392	6	6	6	0.00
18/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	6372	6	6	6	0.00
18/09/2013	R203 On 07-November-13			Bond Future	6.93	105.7197	105.6804	105.7197	19,611.00
18/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	55	0	0	0	0.00
18/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	59	0	0	0	0.00
18/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	57	0	0	0	0.00
18/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103451	103	103	103	0.00
18/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	17	0	0	0	15.00
18/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	3301	3	3	3	0.00
18/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	3268	3	3	3	0.00
18/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
18/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	3334	3	3	3	0.00
18/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	4294	4	4	4	0.00
18/09/2013	R203 On 06-February-14			Bond Future	7.07	107.1080	107.0683	107.1080	0.00
18/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	328	0	0	0	0.00
18/09/2013	R203 On 06-February-14	6.84	Call	Bond Future	998	0	1	0	13.00
18/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	341	0	0	0	0.00
18/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	228	0	0	0	16.00
18/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	335	0	0	0	0.00
18/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	3351	3	3	3	0.00
18/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3881	4	4	4	0.00
18/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	3324	3	3	3	0.00
18/09/2013	R203 On 06-February-14	6.84	Put	Bond Future	1736	0	2	0	0.00
18/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	3297	3	3	3	0.00
18/09/2013	R203 On 08-May-14			Bond Future	7.20	104.4097	104.3673	104.4097	0.00
18/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	285	0	0	0	0.00
18/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	294	0	0	0	0.00
18/09/2013	R203 On 08-May-14	6.84	Call	Bond Future	1146	0	1	0	13.00
18/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	290	0	0	0	0.00
18/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	1953	2	2	2	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
18/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4759	5	5	5	0.00
18/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1367	1	1	1	0.00
18/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4704	5	5	5	0.00
18/09/2013	R203 On 08-May-14	6.84	Put	Bond Future	2233	0	2	0	0.00
18/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4731	5	5	5	0.00
18/09/2013	R203 On 07-August-14			Bond Future	7.34	105.8604	105.8189	105.8604	0.00
18/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1821	2	2	2	0.00
18/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1807	2	2	2	0.00
18/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1793	2	2	2	0.00
18/09/2013	R203 On 07-August-14	6.84	Call	Bond Future	1237	0	1	0	30.00
18/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1928	2	2	2	0.00
18/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1914	2	2	2	0.00
18/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1941	2	2	2	0.00
18/09/2013	R203 On 07-August-14	6.84	Put	Bond Future	2641	0	3	0	0.00
18/09/2013	R204 On 07-November-13			Bond Future	7.13	106.7741	106.7894	106.7741	30,198.00
18/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	127	0	0	0	0.00
18/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	871	1	1	1	0.00
18/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	131	0	0	0	0.00
18/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	136	0	0	0	0.00
18/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3805	4	4	4	0.00
18/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1450	2	1	2	1,270.00
18/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3764	4	4	4	0.00
18/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3845	4	4	4	0.00
18/09/2013	R204 On 06-February-14			Bond Future	7.25	104.1462	104.1619	104.1462	0.00
18/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	579	1	1	1	0.00
18/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	598	1	1	1	0.00
18/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	588	1	1	1	0.00
18/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	4180	4	4	4	0.00
18/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	4147	4	4	4	0.00
18/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	4113	4	4	4	0.00
18/09/2013	R204 On 08-May-14			Bond Future	7.36	105.5689	105.5827	105.5689	0.00
18/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	589	1	1	1	0.00
18/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	582	1	1	1	0.00
18/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	597	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
18/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5913	6	6	6	0.00
18/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5845	6	6	6	0.00
18/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5879	6	6	6	0.00
18/09/2013	R204 On 07-August-14			Bond Future	7.48	103.0041	103.0195	103.0041	0.00
18/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2591	3	3	3	0.00
18/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2554	3	3	3	0.00
18/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2573	3	3	3	0.00
18/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2708	3	3	3	0.00
18/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2671	3	3	3	0.00
18/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2690	3	3	3	0.00
18/09/2013	R206 On 07-November-13			Bond Future	5.35	102.7950	102.7856	102.7950	0.00
18/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	27	0	0	0	0.00
18/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	28	0	0	0	0.00
18/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	28	0	0	0	0.00
18/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	217	0	0	0	0.00
18/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	216	0	0	0	0.00
18/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	214	0	0	0	0.00
18/09/2013	R207 On 07-November-13			Bond Future	7.46	101.4206	101.3376	101.4206	27,295.00
18/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	272	0	0	0	0.00
18/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	265	0	0	0	0.00
18/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	258	0	0	0	0.00
18/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	4022	4	4	4	0.00
18/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3979	4	4	4	0.00
18/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	4065	4	4	4	0.00
18/09/2013	R207 On 06-February-14			Bond Future	7.57	99.1133	99.0293	99.1133	0.00
18/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	732	1	1	1	0.00
18/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	743	1	1	1	0.00
18/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	721	1	1	1	0.00
18/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	5135	5	5	5	0.00
18/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	5173	5	5	5	0.00
18/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	5097	5	5	5	0.00
18/09/2013	R207 On 08-May-14			Bond Future	7.68	100.4674	100.3802	100.4674	0.00
18/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	705	1	1	1	0.00

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18/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	713	1	1	1	0.00
18/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	697	1	1	1	0.00
18/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	7634	8	8	8	0.00
18/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	7675	8	8	8	0.00
18/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	7594	8	8	8	0.00
18/09/2013	R207 On 07-August-14			Bond Future	7.80	98.2228	98.1359	98.2228	0.00
18/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3136	3	3	3	0.00
18/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3178	3	3	3	0.00
18/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3157	3	3	3	0.00
18/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3599	4	4	4	0.00
18/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3622	4	4	4	0.00
18/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3577	4	4	4	0.00
18/09/2013	R208 On 07-November-13			Bond Future	7.58	96.2887	96.1670	96.2887	14,354.00
18/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	233	0	0	0	0.00
18/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1292	1	1	1	0.00
18/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	226	0	0	0	0.00
18/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	240	0	0	0	0.00
18/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1718	2	2	2	1,520.00
18/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	4617	5	5	5	0.00
18/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	4517	4	5	4	0.00
18/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	4567	4	5	4	0.00
18/09/2013	R208 On 06-February-14			Bond Future	7.68	97.5531	97.4299	97.5531	0.00
18/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	714	1	1	1	0.00
18/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	725	1	1	1	0.00
18/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	737	1	1	1	0.00
18/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	5725	6	6	6	0.00
18/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	5769	6	6	6	0.00
18/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	5814	6	6	6	0.00
18/09/2013	R208 On 08-May-14			Bond Future	7.78	95.4888	95.3620	95.4888	0.00
18/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	637	1	1	1	0.00
18/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	653	1	1	1	0.00
18/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	645	1	1	1	0.00
18/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	8597	9	9	9	0.00
18/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	8501	8	9	8	0.00

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18/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	8549	9	9	9	0.00
18/09/2013	R208 On 07-August-14			Bond Future	7.88	96.8156	96.6884	96.8156	0.00
18/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3363	3	3	3	0.00
18/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3339	3	3	3	0.00
18/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3388	3	3	3	0.00
18/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3775	4	4	4	0.00
18/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3750	4	4	4	0.00
18/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3800	4	4	4	0.00
18/09/2013	R209 On 07-November-13			Bond Future	8.92	75.0408	75.0622	75.0408	19,372.00
18/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1572	2	2	2	0.00
18/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2007	2	2	2	0.00
18/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	4610	5	5	5	0.00
18/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2040	2	2	2	0.00
18/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2074	2	2	2	0.00
18/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	3876	4	4	4	0.00
18/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	5126	5	5	5	0.00
18/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	6207	6	6	6	0.00
18/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	1051	1	1	1	5,000.00
18/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	2988	3	3	3	0.00
18/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	3660	4	4	4	4,700.00
18/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	2899	3	3	3	0.00
18/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	1392	1	1	1	1,000.00
18/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	572	1	1	1	1,520.00
18/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	2944	3	3	3	0.00
18/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	864	1	1	1	980.00
18/09/2013	R209 On 06-February-14			Bond Future	9.01	76.0263	76.0480	76.0263	410.00
18/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2583	3	3	3	0.00
18/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2639	3	3	3	0.00
18/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2611	3	3	3	0.00
18/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	6221	6	6	6	0.00
18/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	6168	6	6	6	0.00
18/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	6115	6	6	6	0.00
18/09/2013	R209 On 08-May-14			Bond Future	9.09	73.9196	73.9401	73.9196	0.00
18/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1789	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
18/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1771	2	2	2	0.00
18/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1753	2	2	2	0.00
18/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	11952	12	12	12	0.00
18/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	12025	12	12	12	0.00
18/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	11880	12	12	12	0.00
18/09/2013	R209 On 07-August-14			Bond Future	9.18	74.9467	74.9686	74.9467	0.00
18/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	5609	6	6	6	0.00
18/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	5643	6	6	6	0.00
18/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	5576	6	6	6	0.00
18/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	6495	7	6	7	0.00
18/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	6577	7	7	7	0.00
18/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	6536	7	7	7	0.00
18/09/2013	R210 On 07-November-13			Bond Future	155.02	154.9209	155.0209	154.9209	1,449.00
18/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	4969	5	5	5	0.00
18/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	4979	5	5	5	0.00
18/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	4989	5	5	5	0.00
18/09/2013	R211 On 07-November-13			Bond Future	128.25	128.2644	128.2491	128.2644	522.00
18/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1751	2	2	2	0.00
18/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1761	2	2	2	0.00
18/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1741	2	2	2	0.00
18/09/2013	R212 On 07-November-13			Bond Future	129.80	129.7964	129.7950	129.7964	21,791.00
18/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	3205	3	3	3	0.00
18/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	3215	3	3	3	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
18/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	3195	3	3	3	0.00
18/09/2013	R213 On 07-November-13			Bond Future	8.78	85.7498	85.6947	85.7498	19,495.00
18/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1842	2	2	2	0.00
18/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1810	2	2	2	0.00
18/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1778	2	2	2	0.00
18/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	3240	3	3	3	0.00
18/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	3193	3	3	3	0.00
18/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	3288	3	3	3	0.00
18/09/2013	R213 On 06-February-14			Bond Future	8.88	86.8758	86.8201	86.8758	0.00
18/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2395	2	2	2	0.00
18/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2421	3	2	3	0.00
18/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2448	3	2	3	0.00
18/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	7019	7	7	7	0.00
18/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	6963	7	7	7	0.00
18/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	7075	7	7	7	0.00
18/09/2013	R213 On 08-May-14			Bond Future	8.97	84.5240	84.4657	84.5240	0.00
18/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1731	2	2	2	0.00
18/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1766	2	2	2	0.00
18/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1749	2	2	2	0.00
18/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	12585	13	13	13	0.00
18/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	12657	13	13	13	0.00
18/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	12513	13	13	13	0.00
18/09/2013	R213 On 07-August-14			Bond Future	9.06	85.6984	85.6405	85.6984	0.00
18/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	5541	6	6	6	0.00
18/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	5607	6	6	6	0.00
18/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	5574	6	6	6	0.00
18/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	7104	7	7	7	0.00
18/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	7147	7	7	7	0.00
18/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	7190	7	7	7	0.00
18/09/2013	R214 On 07-November-13			Bond Future	9.09	75.3831	75.2866	75.3831	2,427.00
18/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	124	0	0	0	0.00
18/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	120	0	0	0	0.00
18/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	116	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
18/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	11526	11	12	11	0.00
18/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	11431	11	11	11	0.00
18/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	11621	12	12	12	0.00
18/09/2013	R214 On 06-February-14			Bond Future	9.19	76.3730	76.2754	76.3730	0.00
18/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	3801	4	4	4	0.00
18/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	3767	4	4	4	0.00
18/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	3733	4	4	4	0.00
18/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	5221	5	5	5	0.00
18/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	5266	5	5	5	0.00
18/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	5175	5	5	5	0.00
18/09/2013	R248 On 07-November-13			Bond Future	9.13	97.8994	97.7247	97.8994	10,260.00
18/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	14538	14	15	14	0.00
18/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	14667	14	15	14	0.00
18/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	14797	15	15	15	0.00
18/09/2013	R248 On 06-February-14			Bond Future	9.23	99.1850	99.0080	99.1850	0.00
18/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
18/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	1389	1	1	1	0.00
18/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	1287	1	1	1	0.00
18/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	1186	1	1	1	0.00