



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Weekly Statistics Report

From: 24/10/2013 To: 24/10/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	2025 On 07-November-13			Bond Future	109.92	109.8914	109.9185	109.8914	0.00
24/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
24/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
24/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
24/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1091	1	1	1	0.00
24/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1081	1	1	1	0.00
24/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1071	1	1	1	0.00
24/10/2013	2037 On 07-November-13			Bond Future	8.74	100.2165	100.0303	100.2165	1,650.00
24/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	6179	6	6	6	0.00
24/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	6353	7	6	7	0.00
24/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	6266	6	6	6	0.00
24/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2037 On 06-February-14			Bond Future	8.82	97.2779	97.0894	97.2779	0.00
24/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	5076	5	5	5	0.00
24/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	5163	5	5	5	0.00
24/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	4988	5	5	5	0.00
24/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2037 On 08-May-14			Bond Future	8.91	98.5860	98.3936	98.5860	0.00
24/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	4322	5	4	5	0.00
24/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	4148	4	4	4	0.00
24/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	4235	4	4	4	0.00
24/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2038 On 07-November-13			Bond Future	106.15	106.1243	106.1520	106.1243	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
24/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
24/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
24/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3838	4	4	4	0.00
24/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3848	4	4	4	0.00
24/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3858	4	4	4	0.00
24/10/2013	2050 On 07-November-13			Bond Future	110.42	110.3943	110.4234	110.3943	122.00
24/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	433	0	0	0	0.00
24/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	423	0	0	0	0.00
24/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	413	0	0	0	0.00
24/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
24/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
24/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	AL37 On 07-November-13			Index Future	417.17	417.1180	417.1730	417.1180	0.00
24/10/2013	AL37 On 06-February-14			Index Future	422.66	422.6050	422.6610	422.6050	0.00
24/10/2013	AL7T On 07-November-13			Index Future	496.37	496.1910	496.3680	496.1910	1.00
24/10/2013	AL7T On 06-February-14			Index Future	502.90	502.7180	502.8970	502.7180	0.00
24/10/2013	ALBI On 07-November-13			Index Future	444.48	445.0330	444.4750	445.0330	753.00
24/10/2013	ALBI On 06-February-14			Index Future	450.32	450.8870	450.3210	450.8870	112.00
24/10/2013	ALBI On 08-May-14			Index Future	456.37	456.9490	456.3700	456.9490	85.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	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
24/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2013	EL28 On 07-November-13			Bond Future	111.05	111.0192	111.0484	111.0192	0.00
24/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1048	1	1	1	0.00
24/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1058	1	1	1	0.00
24/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1038	1	1	1	0.00
24/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
24/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
24/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
24/10/2013	ES33 On 07-November-13			Bond Future	9.26	85.5510	85.3613	85.5510	6,292.00
24/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
24/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
24/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
24/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6403	6	6	6	0.00
24/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6315	6	6	6	0.00
24/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6226	6	6	6	0.00
24/10/2013	ES33 On 06-February-14			Bond Future	9.36	86.6763	86.4841	86.6763	0.00
24/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	1348	2	1	2	0.00
24/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	1499	2	1	2	0.00
24/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	1424	2	1	2	0.00
24/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
24/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
24/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
24/10/2013	GOVI On 07-November-13			GOVI	443.80	444.3850	443.8040	444.3850	139.00
24/10/2013	GOVI On 07-November-13	446.00	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
24/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
24/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
24/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	22060	2	2	2	0.00
24/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	21960	2	2	2	0.00
24/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	21860	2	2	2	0.00
24/10/2013	GOVI On 06-February-14			GOVI	449.64	450.2300	449.6420	450.2300	268.00
24/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	96520	10	10	10	0.00
24/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	96320	10	10	10	0.00
24/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	96420	10	10	10	0.00
24/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
24/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
24/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
24/10/2013	GOVI On 08-May-14			GOVI	455.68	456.2830	455.6810	456.2830	0.00
24/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	136710	14	14	14	0.00
24/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	136810	14	14	14	0.00
24/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	136910	14	14	14	0.00
24/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
24/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
24/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
24/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2013	IGOV On 07-November-13			Index Future	197.68	197.5950	197.6800	197.5950	1,166.00
24/10/2013	IGOV On 06-February-14			Index Future	200.31	200.2190	200.3050	200.2190	190.00
24/10/2013	ILBI On 07-November-13			Index Future	535.82	535.0160	535.8210	535.0160	0.00
24/10/2013	ILBI On 06-February-14			Index Future	543.04	542.2250	543.0410	542.2250	186.00
24/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
24/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8400	94.8500	94.8400	100.00
24/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.16	94.8300	94.8400	94.8300	1,500.00
24/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.18	94.8200	94.8200	94.8200	1,000.00
24/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.24	94.7800	94.7600	94.7800	0.00
24/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.29	94.7400	94.7100	94.7400	400.00
24/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.37	94.6700	94.6300	94.6700	0.00
24/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.55	94.4900	94.4500	94.4900	1,000.00
24/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.79	94.2800	94.2100	94.2800	1,000.00
24/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.99	94.0700	94.0100	94.0700	1,000.00
24/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.23	93.8300	93.7700	93.8300	150.00
24/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.48	93.5800	93.5200	93.5800	2,000.00
24/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.73	93.3300	93.2700	93.3300	0.00
24/10/2013	R023 On 07-November-13			Bond Future	7.35	104.1856	104.2255	104.1856	12,954.00
24/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	5944	6	6	6	0.00
24/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	6017	6	6	6	0.00
24/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	5871	6	6	6	0.00
24/10/2013	R023 On 06-February-14			Bond Future	7.43	105.5560	105.5965	105.5560	0.00
24/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	2731	3	3	3	0.00
24/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	2795	3	3	3	0.00
24/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	2667	3	3	3	0.00
24/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
24/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
24/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
24/10/2013	R157 On 07-November-13			Bond Future	5.72	115.5337	115.5449	115.5337	27,649.00
24/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	125	0	0	0	0.00
24/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	118	0	0	0	0.00

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24/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	131	0	0	0	0.00
24/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	353	0	0	0	0.00
24/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	365	0	0	0	0.00
24/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	341	0	0	0	0.00
24/10/2013	R157 On 06-February-14			Bond Future	5.80	117.0534	117.0647	117.0534	606.00
24/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	441	0	0	0	0.00
24/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	455	0	0	0	0.00
24/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	448	0	0	0	0.00
24/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	694	1	1	1	0.00
24/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	703	1	1	1	0.00
24/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	685	1	1	1	0.00
24/10/2013	R157 On 08-May-14			Bond Future	5.88	111.8186	111.8285	111.8186	0.00
24/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	296	0	0	0	0.00
24/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	292	0	0	0	0.00
24/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	288	0	0	0	0.00
24/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1217	1	1	1	0.00
24/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1227	1	1	1	0.00
24/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1207	1	1	1	0.00
24/10/2013	R157 On 07-August-14			Bond Future	5.91	113.3879	113.3993	113.3879	0.00
24/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1308	1	1	1	0.00
24/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1316	1	1	1	0.00
24/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1323	1	1	1	0.00
24/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	401	0	0	0	0.00
24/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	397	0	0	0	0.00
24/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	394	0	0	0	0.00
24/10/2013	R186 On 07-November-13			Bond Future	7.76	126.8477	126.3838	126.8477	56,682.00
24/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	6662	7	7	7	0.00
24/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	3669	4	4	4	0.00
24/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	8783	9	9	9	0.00
24/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	1	0	0	0	1,000.00
24/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	10863	11	11	11	0.00
24/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	4554	5	5	5	0.00
24/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
24/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	3827	4	4	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2630	3	3	3	1,000.00
24/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	3748	4	4	4	0.00
24/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	2	0	0	0	1,030.00
24/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	432	0	0	0	0.00
24/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	17	0	0	0	4,000.00
24/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	203	0	0	0	0.00
24/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	104	0	0	0	0.00
24/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	10016	10	10	10	0.00
24/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	12662	12	13	12	0.00
24/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	191	0	0	0	0.00
24/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
24/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	180	0	0	0	0.00
24/10/2013	R186 On 06-February-14			Bond Future	7.84	123.2268	122.7568	123.2268	336.00
24/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	3101	3	3	3	0.00
24/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	3059	3	3	3	0.00
24/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	3144	3	3	3	0.00
24/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	8815	9	9	9	0.00
24/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	3958	4	4	4	0.00
24/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	3908	4	4	4	0.00
24/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	885	1	1	1	250.00
24/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4009	4	4	4	0.00
24/10/2013	R186 On 08-May-14			Bond Future	7.92	124.8837	124.4057	124.8837	540.00
24/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	2015	2	2	2	0.00
24/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7807	8	8	8	0.00
24/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	2040	2	2	2	0.00
24/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1989	2	2	2	0.00
24/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3211	3	3	3	1,933.00
24/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	2799	3	3	3	1,933.00
24/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	9663	9	10	9	0.00
24/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	9735	9	10	9	0.00
24/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	9807	9	10	9	0.00
24/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7104	7	7	7	0.00
24/10/2013	R186 On 07-August-14			Bond Future	8.00	121.3441	120.8607	121.3441	0.00
24/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	7042	7	7	7	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
24/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	7139	7	7	7	0.00
24/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	7091	7	7	7	0.00
24/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	10367	11	10	11	0.00
24/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4467	4	4	4	0.00
24/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	4540	4	5	4	0.00
24/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4504	4	5	4	0.00
24/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2664	3	3	3	840.00
24/10/2013	R197 On 07-November-13			Bond Future	280.67	280.6017	280.6694	280.6017	2,049.00
24/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	669	1	1	1	0.00
24/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	659	1	1	1	0.00
24/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	679	1	1	1	0.00
24/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	0	0	0	0.00
24/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	0	0	0	0.00
24/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
24/10/2013	R201 On 07-November-13			Bond Future	4.87	107.5367	107.5641	107.5367	0.00
24/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	80	0	0	0	0.00
24/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	84	0	0	0	0.00
24/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	88	0	0	0	0.00
24/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	162	0	0	0	0.00
24/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	155	0	0	0	0.00
24/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	168	0	0	0	0.00
24/10/2013	R201 On 06-February-14			Bond Future	4.74	104.5433	104.5711	104.5433	0.00
24/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	543	1	1	1	0.00
24/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	556	1	1	1	0.00
24/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	550	1	1	1	0.00
24/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	114	0	0	0	0.00
24/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	112	0	0	0	0.00
24/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	116	0	0	0	0.00
24/10/2013	R201 On 08-May-14			Bond Future	4.45	105.9490	105.9757	105.9490	0.00
24/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	408	0	0	0	0.00
24/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	412	0	0	0	0.00
24/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	405	0	0	0	0.00
24/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	225	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
24/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	228	0	0	0	0.00
24/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	230	0	0	0	0.00
24/10/2013	R201 On 07-August-14			Bond Future	3.57	103.0257	103.0540	103.0257	0.00
24/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	679	1	1	1	0.00
24/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	685	1	1	1	0.00
24/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	682	1	1	1	0.00
24/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	55	0	0	0	0.00
24/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	55	0	0	0	0.00
24/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	54	0	0	0	0.00
24/10/2013	R202 On 07-November-13			Bond Future	207.97	207.7574	207.9654	207.7574	43,395.00
24/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	1035	1	1	1	0.00
24/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	1045	1	1	1	0.00
24/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	1025	1	1	1	0.00
24/10/2013	R203 On 07-November-13			Bond Future	6.37	107.5733	107.6119	107.5733	19,563.00
24/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	40	0	0	0	0.00
24/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	46	0	0	0	0.00
24/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	43	0	0	0	0.00
24/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105382	105	105	105	0.00
24/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	3	0	0	0	15.00
24/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1355	1	1	1	0.00
24/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1323	1	1	1	0.00
24/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
24/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1387	1	1	1	0.00
24/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2348	2	2	2	0.00
24/10/2013	R203 On 06-February-14			Bond Future	6.46	108.9883	109.0275	108.9883	6.00
24/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	605	1	1	1	0.00
24/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1785	2	2	2	13.00
24/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	628	1	1	1	0.00
24/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	413	0	0	0	16.00
24/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	616	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
24/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1668	2	2	2	0.00
24/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2107	2	2	2	0.00
24/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1646	2	2	2	0.00
24/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	563	1	1	1	0.00
24/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1625	2	2	2	0.00
24/10/2013	R203 On 08-May-14			Bond Future	6.55	106.2929	106.3310	106.2929	0.00
24/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	498	0	0	0	0.00
24/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1898	2	2	2	13.00
24/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	483	0	0	0	0.00
24/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	491	0	0	0	0.00
24/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	3056	3	3	3	16.00
24/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	2993	3	3	3	0.00
24/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	507	1	1	1	0.00
24/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	2945	3	3	3	0.00
24/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1022	1	1	1	0.00
24/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	2969	3	3	3	0.00
24/10/2013	R203 On 07-August-14			Bond Future	6.63	107.7841	107.8241	107.7841	0.00
24/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2771	3	3	3	0.00
24/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2752	3	3	3	0.00
24/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2733	3	3	3	0.00
24/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1940	2	2	2	30.00
24/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	867	1	1	1	0.00
24/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	859	1	1	1	0.00
24/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	876	1	1	1	0.00
24/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1339	1	1	1	0.00
24/10/2013	R204 On 07-November-13			Bond Future	6.59	109.1327	109.1590	109.1327	31,288.00
24/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	99	0	0	0	0.00
24/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1842	2	2	2	0.00
24/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	106	0	0	0	0.00
24/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	113	0	0	0	0.00
24/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1410	1	1	1	0.00
24/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	52	0	0	0	1,270.00
24/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1372	1	1	1	0.00
24/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1448	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
24/10/2013	R204 On 06-February-14			Bond Future	6.67	106.5383	106.5648	106.5383	0.00
24/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	890	1	1	1	0.00
24/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	922	1	1	1	0.00
24/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	906	1	1	1	0.00
24/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2088	2	2	2	0.00
24/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2061	2	2	2	0.00
24/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2034	2	2	2	0.00
24/10/2013	R204 On 08-May-14			Bond Future	6.75	107.9708	107.9961	107.9708	0.00
24/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	808	1	1	1	0.00
24/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	797	1	1	1	0.00
24/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	820	1	1	1	0.00
24/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	3715	4	4	4	0.00
24/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	3655	4	4	4	0.00
24/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	3685	4	4	4	0.00
24/10/2013	R204 On 07-August-14			Bond Future	6.83	105.4536	105.4806	105.4536	0.00
24/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3675	4	4	4	0.00
24/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4507	4	5	4	0.00
24/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3626	4	4	4	0.00
24/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3651	4	4	4	0.00
24/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	948	1	1	1	530.00
24/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1319	1	1	1	0.00
24/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1294	1	1	1	0.00
24/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1307	1	1	1	0.00
24/10/2013	R206 On 07-November-13			Bond Future	5.10	102.8333	102.8296	102.8333	0.00
24/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	2	0	0	0	0.00
24/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	3	0	0	0	0.00
24/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	2	0	0	0	0.00
24/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	148	0	0	0	0.00
24/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	146	0	0	0	0.00
24/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	145	0	0	0	0.00
24/10/2013	R207 On 07-November-13			Bond Future	6.92	103.9950	103.9742	103.9950	21,989.00
24/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	258	0	0	0	0.00
24/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	246	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
24/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	233	0	0	0	0.00
24/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1366	1	1	1	0.00
24/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1328	1	1	1	0.00
24/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1404	1	1	1	0.00
24/10/2013	R207 On 06-February-14			Bond Future	7.01	101.7238	101.7027	101.7238	1,081.00
24/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	1051	1	1	1	0.00
24/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1068	1	1	1	0.00
24/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	1034	1	1	1	0.00
24/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	2781	3	3	3	0.00
24/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	2813	3	3	3	0.00
24/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	2749	3	3	3	0.00
24/10/2013	R207 On 08-May-14			Bond Future	7.09	103.0916	103.0688	103.0916	0.00
24/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	890	1	1	1	0.00
24/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	902	1	1	1	0.00
24/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	878	1	1	1	0.00
24/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5131	5	5	5	0.00
24/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5167	5	5	5	0.00
24/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5094	5	5	5	0.00
24/10/2013	R207 On 07-August-14			Bond Future	7.18	100.8973	100.8753	100.8973	0.00
24/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	4180	4	4	4	0.00
24/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4234	4	4	4	0.00
24/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4207	4	4	4	0.00
24/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	1910	2	2	2	0.00
24/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	1925	2	2	2	0.00
24/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	1894	2	2	2	0.00
24/10/2013	R208 On 07-November-13			Bond Future	7.08	98.8988	98.9318	98.8988	10,578.00
24/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	160	0	0	0	0.00
24/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	2404	2	2	2	0.00
24/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	150	0	0	0	0.00
24/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	170	0	0	0	0.00
24/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	65	0	0	0	1,520.00
24/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	1776	2	2	2	0.00
24/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	1682	2	2	2	0.00
24/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	1729	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
24/10/2013	R208 On 06-February-14			Bond Future	7.16	100.1997	100.2331	100.1997	0.00
24/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	955	1	1	1	0.00
24/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	972	1	1	1	0.00
24/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	990	1	1	1	0.00
24/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3175	3	3	3	0.00
24/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3213	3	3	3	0.00
24/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3251	3	3	3	0.00
24/10/2013	R208 On 08-May-14			Bond Future	7.24	98.1505	98.1830	98.1505	0.00
24/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	758	1	1	1	0.00
24/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	782	1	1	1	0.00
24/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	770	1	1	1	0.00
24/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	5897	6	6	6	0.00
24/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	5808	6	6	6	0.00
24/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	5853	6	6	6	0.00
24/10/2013	R208 On 07-August-14			Bond Future	7.31	99.5275	99.5616	99.5275	0.00
24/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4483	4	4	4	0.00
24/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	6083	6	6	6	0.00
24/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4452	4	4	4	0.00
24/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4514	4	5	4	0.00
24/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1288	1	1	1	630.00
24/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2021	2	2	2	0.00
24/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2003	2	2	2	0.00
24/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2039	2	2	2	0.00
24/10/2013	R209 On 07-November-13			Bond Future	8.60	77.7315	77.5357	77.7315	19,784.00
24/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1339	1	1	1	0.00
24/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	2032	2	2	2	0.00
24/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	6049	6	6	6	0.00
24/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2087	2	2	2	0.00
24/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2142	2	2	2	0.00
24/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	5001	5	5	5	0.00
24/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6743	7	7	7	0.00
24/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	8110	8	8	8	0.00
24/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	16	0	0	0	5,000.00
24/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	540	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
24/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	953	1	1	1	4,700.00
24/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	494	0	0	0	0.00
24/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	45	0	0	0	1,000.00
24/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	1	0	0	0	1,520.00
24/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	517	0	1	0	0.00
24/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	8	0	0	0	980.00
24/10/2013	R209 On 06-February-14			Bond Future	8.68	78.7540	78.5556	78.7540	0.00
24/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2897	3	3	3	0.00
24/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2968	3	3	3	0.00
24/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2932	3	3	3	0.00
24/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4027	4	4	4	0.00
24/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	3981	4	4	4	0.00
24/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	3936	4	4	4	0.00
24/10/2013	R209 On 08-May-14			Bond Future	8.76	76.6680	76.4659	76.6680	0.00
24/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1837	2	2	2	0.00
24/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1815	2	2	2	0.00
24/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1793	2	2	2	0.00
24/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	9470	9	9	9	0.00
24/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	9539	9	10	9	0.00
24/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	9402	9	9	9	0.00
24/10/2013	R209 On 07-August-14			Bond Future	8.83	77.7438	77.5397	77.7438	0.00
24/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6372	7	6	7	0.00
24/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6412	7	6	7	0.00
24/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6332	6	6	6	0.00
24/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	4693	5	5	5	0.00
24/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	4762	5	5	5	0.00
24/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	4727	5	5	5	0.00
24/10/2013	R210 On 07-November-13			Bond Future	159.30	159.2578	159.2978	159.2578	1,449.00
24/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	692	1	1	1	0.00
24/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	702	1	1	1	0.00
24/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	712	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
24/10/2013	R211 On 07-November-13			Bond Future	128.67	128.6387	128.6652	128.6387	522.00
24/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1335	1	1	1	0.00
24/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1345	1	1	1	0.00
24/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1325	1	1	1	0.00
24/10/2013	R212 On 07-November-13			Bond Future	132.08	132.0498	132.0811	132.0498	21,791.00
24/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	919	1	1	1	0.00
24/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	929	1	1	1	0.00
24/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	909	1	1	1	0.00
24/10/2013	R213 On 07-November-13			Bond Future	8.41	89.0422	88.6371	89.0422	15,045.00
24/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	2136	2	2	2	0.00
24/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	2080	2	2	2	0.00
24/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	2025	2	2	2	0.00
24/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	568	0	1	0	0.00
24/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	544	0	1	0	0.00
24/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	593	1	1	1	0.00
24/10/2013	R213 On 06-February-14			Bond Future	8.50	90.2135	89.8030	90.2135	0.00
24/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2799	3	3	3	0.00
24/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2834	3	3	3	0.00
24/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2868	3	3	3	0.00
24/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	4449	4	4	4	0.00
24/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4401	4	4	4	0.00
24/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	4497	4	4	4	0.00
24/10/2013	R213 On 08-May-14			Bond Future	8.58	87.8882	87.4711	87.8882	0.00
24/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1864	2	2	2	0.00
24/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1908	2	2	2	0.00
24/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1886	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
24/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	9717	9	10	9	0.00
24/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	9785	9	10	9	0.00
24/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	9649	9	10	9	0.00
24/10/2013	R213 On 07-August-14			Bond Future	8.66	89.1212	88.6992	89.1212	0.00
24/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6409	7	6	7	0.00
24/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6490	7	6	7	0.00
24/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6449	7	6	7	0.00
24/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	4928	5	5	5	0.00
24/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	4963	5	5	5	0.00
24/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	4999	5	5	5	0.00
24/10/2013	R214 On 07-November-13			Bond Future	8.76	78.2027	78.0009	78.2027	2,427.00
24/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	4	0	0	0	0.00
24/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	4	0	0	0	0.00
24/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	3	0	0	0	0.00
24/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	8696	8	9	8	0.00
24/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	8597	8	9	8	0.00
24/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	8795	9	9	9	0.00
24/10/2013	R214 On 06-February-14			Bond Future	8.84	79.2314	79.0269	79.2314	0.00
24/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4471	5	4	5	0.00
24/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4427	5	4	5	0.00
24/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4384	5	4	5	0.00
24/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3129	3	3	3	0.00
24/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3165	3	3	3	0.00
24/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3093	3	3	3	0.00
24/10/2013	R248 On 07-November-13			Bond Future	8.82	101.1120	100.9607	101.1120	10,220.00
24/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
24/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	11302	11	11	11	0.00
24/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	11431	11	11	11	0.00
24/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	11561	11	12	11	0.00
24/10/2013	R248 On 06-February-14			Bond Future	8.91	102.4421	102.2887	102.4421	0.00
24/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	2094	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
24/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	1892	2	2	2	0.00
24/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	1993	2	2	2	0.00
24/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
24/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
24/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00