



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For July 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	2025 On 01-August-13			Bond Future	109.65	109.6358	109.6457	109.6358	0.00
10/07/2013	2025 On 01-August-13	117.99	Call	Bond Future	0	0	0	0	0.00
10/07/2013	2025 On 01-August-13	118.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	2025 On 01-August-13	118.01	Call	Bond Future	0	0	0	0	0.00
10/07/2013	2025 On 01-August-13	117.99	Put	Bond Future	8344	8	8344	8	0.00
10/07/2013	2025 On 01-August-13	118.00	Put	Bond Future	8354	8	8354	8	0.00
10/07/2013	2025 On 01-August-13	118.01	Put	Bond Future	8364	8	8364	8	0.00
10/07/2013	2038 On 01-August-13			Bond Future	104.32	104.3095	104.3245	104.3095	0.00

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10/07/2013	2038 On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
10/07/2013	2038 On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
10/07/2013	2038 On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	2038 On 01-August-13	115.00	Put	Bond Future	10676	11	10676	11	0.00
10/07/2013	2038 On 01-August-13	115.01	Put	Bond Future	10686	11	10686	11	0.00
10/07/2013	2038 On 01-August-13	114.99	Put	Bond Future	10666	11	10666	11	0.00
10/07/2013	2050 On 01-August-13			Bond Future	106.29	106.2715	106.2877	106.2715	122.00
10/07/2013	2050 On 01-August-13	118.99	Call	Bond Future	0	0	0	0	0.00
10/07/2013	2050 On 01-August-13	119.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	2050 On 01-August-13	119.01	Call	Bond Future	0	0	0	0	0.00
10/07/2013	2050 On 01-August-13	119.00	Put	Bond Future	12712	13	12712	13	0.00
10/07/2013	2050 On 01-August-13	119.01	Put	Bond Future	12722	13	12722	13	0.00
10/07/2013	2050 On 01-August-13	118.99	Put	Bond Future	12702	13	12702	13	0.00
10/07/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	AL37 On 01-August-13			Index Future	401.42	402.1360	401.4240	402.1360	56.00
10/07/2013	AL37 On 07-November-13			Index Future	407.09	407.8090	407.0860	407.8090	0.00
10/07/2013	AL7T On 01-August-13			Index Future	475.06	476.8830	475.0590	476.8830	1.00
10/07/2013	AL7T On 07-November-13			Index Future	481.76	483.6110	481.7610	483.6110	0.00
10/07/2013	ALBI On 01-August-13			Index Future	427.68	429.1950	427.6830	429.1950	751.00
10/07/2013	ALBI On 07-November-13			Index Future	433.72	435.2500	433.7160	435.2500	85.00
10/07/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C201 On 22-December-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
10/07/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/07/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/07/2013	EL28	On 01-August-13			Bond Future	109.35	109.3287	109.3453	109.3287	0.00
10/07/2013	EL28	On 01-August-13	114.99	Call	Bond Future	0	0	0	0	0.00
10/07/2013	EL28	On 01-August-13	115.01	Call	Bond Future	0	0	0	0	0.00
10/07/2013	EL28	On 01-August-13	115.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	EL28	On 01-August-13	114.99	Put	Bond Future	5645	6	5645	6	0.00
10/07/2013	EL28	On 01-August-13	115.00	Put	Bond Future	5655	6	5655	6	0.00
10/07/2013	EL28	On 01-August-13	115.01	Put	Bond Future	5665	6	5665	6	0.00
10/07/2013	ES33	On 01-August-13			Bond Future	9.35	86.8851	9.3457	86.8851	6,292.00
10/07/2013	ES33	On 01-August-13	9.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	ES33	On 01-August-13	91.02	Call	Bond Future	75266	76	75266	76	0.00
10/07/2013	ES33	On 01-August-13	9.00	Put	Bond Future	2775	2	2775	2	0.00
10/07/2013	ES33	On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
10/07/2013	ES33	On 07-November-13			Bond Future	9.46	84.3295	9.4627	84.3295	0.00
10/07/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
10/07/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
10/07/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
10/07/2013	ES33	On 07-November-13	8.49	Put	Bond Future	8010	7	8010	7	0.00
10/07/2013	ES33	On 07-November-13	8.50	Put	Bond Future	7922	7	7922	7	0.00

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10/07/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7834	7	7834	7	0.00
10/07/2013	GOVI On 01-August-13			GOVI	427.05	428.4820	427.0510	428.4820	406.00
10/07/2013	GOVI On 01-August-13	445.99	Call	GOVI	0	0	0	0	0.00
10/07/2013	GOVI On 01-August-13	446.01	Call	GOVI	0	0	0	0	0.00
10/07/2013	GOVI On 01-August-13	446.00	Call	GOVI	0	0	0	0	0.00
10/07/2013	GOVI On 01-August-13	446.01	Put	GOVI	189590	18	189590	18	0.00
10/07/2013	GOVI On 01-August-13	446.00	Put	GOVI	189490	18	189490	18	0.00
10/07/2013	GOVI On 01-August-13	445.99	Put	GOVI	189390	18	189390	18	0.00
10/07/2013	GOVI On 07-November-13			GOVI	433.08	434.5270	433.0760	434.5270	0.00
10/07/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
10/07/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
10/07/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
10/07/2013	GOVI On 07-November-13	446.00	Put	GOVI	129240	11	129240	11	0.00
10/07/2013	GOVI On 07-November-13	446.01	Put	GOVI	129340	11	129340	11	0.00
10/07/2013	GOVI On 07-November-13	445.99	Put	GOVI	129140	11	129140	11	0.00
10/07/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/07/2013	IGOV On 01-August-13			Index Future	194.30	194.3080	194.3030	194.3080	1,064.00
10/07/2013	IGOV On 07-November-13			Index Future	197.07	197.0750	197.0700	197.0750	7.00
10/07/2013	ILBI On 01-August-13			Index Future	526.12	525.7480	526.1170	525.7480	186.00
10/07/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
10/07/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/07/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
10/07/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
10/07/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/07/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/07/2013	JBAF On 17-July-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
10/07/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	0.00
10/07/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.23	94.7700	5.2300	94.7700	700.00
10/07/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.30	94.7200	5.3000	94.7200	0.00
10/07/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.34	94.6900	5.3400	94.6900	0.00
10/07/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.40	94.6300	5.4000	94.6300	1,500.00
10/07/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.46	94.5600	5.4600	94.5600	0.00
10/07/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.63	94.3700	5.6300	94.3700	400.00
10/07/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.95	94.1100	5.9500	94.1100	1,000.00

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10/07/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.20	93.8600	6.2000	93.8600	0.00
10/07/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.49	93.5600	6.4900	93.5600	0.00
10/07/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.76	93.2900	6.7600	93.2900	0.00
10/07/2013	R023 On	01-August-13			Bond Future	7.72	104.0511	7.7217	104.0511	10,999.00
10/07/2013	R023 On	01-August-13	7.29	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R023 On	01-August-13	7.30	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R023 On	01-August-13	7.31	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R023 On	01-August-13	7.30	Put	Bond Future	2872	2	2872	2	0.00
10/07/2013	R023 On	01-August-13	7.31	Put	Bond Future	2803	2	2803	2	0.00
10/07/2013	R023 On	01-August-13	7.29	Put	Bond Future	2941	2	2941	2	0.00
10/07/2013	R023 On	07-November-13			Bond Future	7.82	101.6033	7.8223	101.6033	0.00
10/07/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R023 On	07-November-13	6.50	Put	Bond Future	9096	9	9096	9	0.00
10/07/2013	R023 On	07-November-13	6.51	Put	Bond Future	9023	8	9023	8	0.00
10/07/2013	R023 On	07-November-13	6.49	Put	Bond Future	9169	9	9169	9	0.00
10/07/2013	R157 On	01-August-13			Bond Future	6.10	119.7921	6.0959	119.7921	21,643.00
10/07/2013	R157 On	01-August-13	116.11	Call	Bond Future	90256	90	90256	90	0.00
10/07/2013	R157 On	01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R157 On	07-November-13			Bond Future	6.23	114.6757	6.2310	114.6757	0.00
10/07/2013	R157 On	07-November-13	5.60	Call	Bond Future	334	0	334	0	0.00
10/07/2013	R157 On	07-November-13	5.59	Call	Bond Future	329	0	329	0	0.00
10/07/2013	R157 On	07-November-13	5.61	Call	Bond Future	339	0	339	0	0.00
10/07/2013	R157 On	07-November-13	5.60	Put	Bond Future	1514	1	1514	1	0.00
10/07/2013	R157 On	07-November-13	5.59	Put	Bond Future	1527	1	1527	1	0.00
10/07/2013	R157 On	07-November-13	5.61	Put	Bond Future	1500	1	1500	1	0.00
10/07/2013	R157 On	06-February-14			Bond Future	6.38	116.2160	6.3826	116.2160	0.00
10/07/2013	R157 On	06-February-14	5.64	Call	Bond Future	438	0	438	0	0.00
10/07/2013	R157 On	06-February-14	5.66	Call	Bond Future	449	0	449	0	0.00
10/07/2013	R157 On	06-February-14	5.65	Call	Bond Future	443	0	443	0	0.00
10/07/2013	R157 On	06-February-14	5.65	Put	Bond Future	1621	2	1621	2	0.00
10/07/2013	R157 On	06-February-14	5.64	Put	Bond Future	1632	2	1632	2	0.00
10/07/2013	R157 On	06-February-14	5.66	Put	Bond Future	1610	2	1610	2	0.00

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10/07/2013	R157 On 08-May-14			Bond Future	6.57	110.9805	6.5664	110.9805	0.00
10/07/2013	R157 On 08-May-14	5.21	Call	Bond Future	299	0	299	0	0.00
10/07/2013	R157 On 08-May-14	5.20	Call	Bond Future	296	0	296	0	0.00
10/07/2013	R157 On 08-May-14	5.19	Call	Bond Future	293	0	293	0	0.00
10/07/2013	R157 On 08-May-14	5.20	Put	Bond Future	2154	2	2154	2	0.00
10/07/2013	R157 On 08-May-14	5.19	Put	Bond Future	2165	2	2165	2	0.00
10/07/2013	R157 On 08-May-14	5.21	Put	Bond Future	2143	2	2143	2	0.00
10/07/2013	R186 On 01-August-13			Bond Future	8.05	121.5703	8.0463	121.5703	58,556.00
10/07/2013	R186 On 01-August-13	7.25	Call	Bond Future	69	0	69	0	5,315.00
10/07/2013	R186 On 01-August-13	7.80	Call	Bond Future	812	1	812	1	0.00
10/07/2013	R186 On 01-August-13	128.26	Call	Bond Future	111905	112	111905	112	0.00
10/07/2013	R186 On 01-August-13	7.20	Call	Bond Future	51	0	51	0	6,800.00
10/07/2013	R186 On 01-August-13	9.00	Call	Bond Future	8391	9	8391	9	0.00
10/07/2013	R186 On 01-August-13	8.80	Call	Bond Future	6780	7	6780	7	0.00
10/07/2013	R186 On 01-August-13	8.00	Call	Bond Future	1512	2	1512	2	0.00
10/07/2013	R186 On 01-August-13	7.50	Call	Bond Future	246	0	246	0	6,800.00
10/07/2013	R186 On 01-August-13	6.80	Call	Bond Future	3	0	3	0	0.00
10/07/2013	R186 On 01-August-13	6.50	Call	Bond Future	0	0	0	0	500.00
10/07/2013	R186 On 01-August-13	6.75	Call	Bond Future	2	0	2	0	1,000.00
10/07/2013	R186 On 01-August-13	7.00	Call	Bond Future	14	0	14	0	0.00
10/07/2013	R186 On 01-August-13	8.80	Put	Bond Future	113	0	113	0	6,800.00
10/07/2013	R186 On 01-August-13	8.00	Put	Bond Future	1939	2	1939	2	0.00
10/07/2013	R186 On 01-August-13	6.80	Put	Bond Future	12293	12	12293	12	100.00
10/07/2013	R186 On 01-August-13	6.50	Put	Bond Future	15507	15	15507	15	0.00
10/07/2013	R186 On 01-August-13	7.80	Put	Bond Future	3110	3	3110	3	20.00
10/07/2013	R186 On 01-August-13	7.25	Put	Bond Future	7727	7	7727	7	0.00
10/07/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R186 On 01-August-13	9.00	Put	Bond Future	43	0	43	0	0.00
10/07/2013	R186 On 01-August-13	7.20	Put	Bond Future	8213	8	8213	8	2,957.00
10/07/2013	R186 On 01-August-13	7.50	Put	Bond Future	5428	5	5428	5	0.00
10/07/2013	R186 On 01-August-13	7.00	Put	Bond Future	10217	10	10217	10	4,100.00
10/07/2013	R186 On 01-August-13	6.75	Put	Bond Future	12820	12	12820	12	0.00
10/07/2013	R186 On 07-November-13			Bond Future	8.14	123.2853	8.1433	123.2853	640.00
10/07/2013	R186 On 07-November-13	8.14	Call	Bond Future	4120	4	4120	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
10/07/2013	R186 On 07-November-13	8.75	Call	Bond Future	7306	8	7306	8	0.00
10/07/2013	R186 On 07-November-13	6.50	Call	Bond Future	312	0	312	0	5,290.00
10/07/2013	R186 On 07-November-13	8.16	Call	Bond Future	4210	4	4210	4	0.00
10/07/2013	R186 On 07-November-13	8.00	Call	Bond Future	3519	4	3519	4	1,000.00
10/07/2013	R186 On 07-November-13	8.15	Call	Bond Future	4165	4	4165	4	0.00
10/07/2013	R186 On 07-November-13	6.75	Call	Bond Future	516	1	516	1	1,000.00
10/07/2013	R186 On 07-November-13	9.00	Call	Bond Future	8822	9	8822	9	0.00
10/07/2013	R186 On 07-November-13	8.00	Put	Bond Future	4818	5	4818	5	0.00
10/07/2013	R186 On 07-November-13	8.75	Put	Bond Future	2021	2	2021	2	1,030.00
10/07/2013	R186 On 07-November-13	8.14	Put	Bond Future	4150	4	4150	4	0.00
10/07/2013	R186 On 07-November-13	6.75	Put	Bond Future	14028	14	14028	14	0.00
10/07/2013	R186 On 07-November-13	6.50	Put	Bond Future	16470	16	16470	16	0.00
10/07/2013	R186 On 07-November-13	8.15	Put	Bond Future	4105	4	4105	4	0.00
10/07/2013	R186 On 07-November-13	8.16	Put	Bond Future	4060	4	4060	4	0.00
10/07/2013	R186 On 07-November-13	9.00	Put	Bond Future	1456	1	1456	1	1,200.00
10/07/2013	R186 On 06-February-14			Bond Future	8.23	119.6508	8.2339	119.6508	0.00
10/07/2013	R186 On 06-February-14	7.75	Call	Bond Future	3481	4	3481	4	0.00
10/07/2013	R186 On 06-February-14	7.74	Call	Bond Future	3448	4	3448	4	0.00
10/07/2013	R186 On 06-February-14	7.76	Call	Bond Future	3515	4	3515	4	0.00
10/07/2013	R186 On 06-February-14	7.76	Put	Bond Future	7789	8	7789	8	0.00
10/07/2013	R186 On 06-February-14	7.75	Put	Bond Future	7848	8	7848	8	0.00
10/07/2013	R186 On 06-February-14	7.74	Put	Bond Future	7907	8	7907	8	0.00
10/07/2013	R186 On 08-May-14			Bond Future	8.33	121.2711	8.3282	121.2711	0.00
10/07/2013	R186 On 08-May-14	7.10	Call	Bond Future	2334	2	2334	2	0.00
10/07/2013	R186 On 08-May-14	7.09	Call	Bond Future	2312	2	2312	2	0.00
10/07/2013	R186 On 08-May-14	7.11	Call	Bond Future	2356	2	2356	2	0.00
10/07/2013	R186 On 08-May-14	7.11	Put	Bond Future	13522	13	13522	13	0.00
10/07/2013	R186 On 08-May-14	7.10	Put	Bond Future	13597	13	13597	13	0.00
10/07/2013	R186 On 08-May-14	7.09	Put	Bond Future	13673	13	13673	13	0.00
10/07/2013	R197 On 01-August-13			Bond Future	274.82	274.7949	274.8184	274.7949	2,546.00
10/07/2013	R197 On 01-August-13	294.99	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R197 On 01-August-13	295.01	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R197 On 01-August-13	295.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R197 On 01-August-13	295.00	Put	Bond Future	20182	20	20182	20	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
10/07/2013	R197 On 01-August-13	295.01	Put	Bond Future	20192	20	20192	20	0.00
10/07/2013	R197 On 01-August-13	294.99	Put	Bond Future	20172	20	20172	20	0.00
10/07/2013	R201 On 01-August-13			Bond Future	5.58	105.3025	5.5796	105.3025	0.00
10/07/2013	R201 On 01-August-13	107.45	Call	Bond Future	67982	68	67982	68	0.00
10/07/2013	R201 On 01-August-13	107.45	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R201 On 07-November-13			Bond Future	5.65	106.7880	5.6511	106.7880	0.00
10/07/2013	R201 On 07-November-13	4.79	Call	Bond Future	107	0	107	0	0.00
10/07/2013	R201 On 07-November-13	4.80	Call	Bond Future	109	0	109	0	0.00
10/07/2013	R201 On 07-November-13	4.81	Call	Bond Future	111	0	111	0	0.00
10/07/2013	R201 On 07-November-13	4.80	Put	Bond Future	1039	1	1039	1	0.00
10/07/2013	R201 On 07-November-13	4.81	Put	Bond Future	1030	1	1030	1	0.00
10/07/2013	R201 On 07-November-13	4.79	Put	Bond Future	1048	1	1048	1	0.00
10/07/2013	R201 On 06-February-14			Bond Future	5.72	103.8138	5.7211	103.8138	0.00
10/07/2013	R201 On 06-February-14	5.24	Call	Bond Future	270	0	270	0	0.00
10/07/2013	R201 On 06-February-14	5.26	Call	Bond Future	277	0	277	0	0.00
10/07/2013	R201 On 06-February-14	5.25	Call	Bond Future	273	0	273	0	0.00
10/07/2013	R201 On 06-February-14	5.25	Put	Bond Future	672	1	672	1	0.00
10/07/2013	R201 On 06-February-14	5.26	Put	Bond Future	667	1	667	1	0.00
10/07/2013	R201 On 06-February-14	5.24	Put	Bond Future	677	1	677	1	0.00
10/07/2013	R201 On 08-May-14			Bond Future	5.84	105.2195	5.8355	105.2195	0.00
10/07/2013	R201 On 08-May-14	4.75	Call	Bond Future	163	0	163	0	0.00
10/07/2013	R201 On 08-May-14	4.76	Call	Bond Future	164	0	164	0	0.00
10/07/2013	R201 On 08-May-14	4.74	Call	Bond Future	161	0	161	0	0.00
10/07/2013	R201 On 08-May-14	4.76	Put	Bond Future	813	1	813	1	0.00
10/07/2013	R201 On 08-May-14	4.75	Put	Bond Future	817	1	817	1	0.00
10/07/2013	R201 On 08-May-14	4.74	Put	Bond Future	822	1	822	1	0.00
10/07/2013	R202 On 01-August-13			Bond Future	204.61	204.5841	204.6109	204.5841	44,020.00
10/07/2013	R202 On 01-August-13	222.99	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R202 On 01-August-13	223.01	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R202 On 01-August-13	223.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R202 On 01-August-13	223.00	Put	Bond Future	18389	18	18389	18	0.00
10/07/2013	R202 On 01-August-13	223.01	Put	Bond Future	18399	18	18399	18	0.00
10/07/2013	R202 On 01-August-13	222.99	Put	Bond Future	18379	18	18379	18	0.00
10/07/2013	R203 On 01-August-13			Bond Future	6.87	108.2302	6.8721	108.2302	3,923.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2013	R203 On 01-August-13	109.11	Call	Bond Future	94864	95	94864	95	0.00
10/07/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R203 On 07-November-13			Bond Future	7.00	105.5976	7.0030	105.5976	1,656.00
10/07/2013	R203 On 07-November-13	5.99	Call	Bond Future	279	0	279	0	0.00
10/07/2013	R203 On 07-November-13	6.01	Call	Bond Future	290	0	290	0	0.00
10/07/2013	R203 On 07-November-13	6.00	Call	Bond Future	285	0	285	0	0.00
10/07/2013	R203 On 07-November-13	571.00	Call	Bond Future	103213	103	103213	103	0.00
10/07/2013	R203 On 07-November-13	5.71	Call	Bond Future	159	0	159	0	15.00
10/07/2013	R203 On 07-November-13	6.00	Put	Bond Future	3767	4	3767	4	0.00
10/07/2013	R203 On 07-November-13	6.01	Put	Bond Future	3737	4	3737	4	0.00
10/07/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R203 On 07-November-13	5.99	Put	Bond Future	3797	4	3797	4	0.00
10/07/2013	R203 On 07-November-13	5.71	Put	Bond Future	4674	5	4674	5	0.00
10/07/2013	R203 On 06-February-14			Bond Future	7.14	107.0159	7.1359	107.0159	0.00
10/07/2013	R203 On 06-February-14	6.14	Call	Bond Future	563	1	563	1	0.00
10/07/2013	R203 On 06-February-14	6.16	Call	Bond Future	578	1	578	1	0.00
10/07/2013	R203 On 06-February-14	5.95	Call	Bond Future	433	0	433	0	16.00
10/07/2013	R203 On 06-February-14	6.15	Call	Bond Future	571	1	571	1	0.00
10/07/2013	R203 On 06-February-14	5.95	Put	Bond Future	4296	4	4296	4	0.00
10/07/2013	R203 On 06-February-14	6.14	Put	Bond Future	3795	4	3795	4	0.00
10/07/2013	R203 On 06-February-14	6.15	Put	Bond Future	3770	4	3770	4	0.00
10/07/2013	R203 On 06-February-14	6.16	Put	Bond Future	3745	4	3745	4	0.00
10/07/2013	R203 On 08-May-14			Bond Future	7.28	104.3038	7.2778	104.3038	0.00
10/07/2013	R203 On 08-May-14	5.76	Call	Bond Future	474	0	474	0	0.00
10/07/2013	R203 On 08-May-14	5.74	Call	Bond Future	464	0	464	0	0.00
10/07/2013	R203 On 08-May-14	5.75	Call	Bond Future	469	0	469	0	0.00
10/07/2013	R203 On 08-May-14	7.40	Call	Bond Future	2187	2	2187	2	16.00
10/07/2013	R203 On 08-May-14	5.74	Put	Bond Future	5161	5	5161	5	0.00
10/07/2013	R203 On 08-May-14	7.40	Put	Bond Future	1825	2	1825	2	0.00
10/07/2013	R203 On 08-May-14	5.76	Put	Bond Future	5108	5	5108	5	0.00
10/07/2013	R203 On 08-May-14	5.75	Put	Bond Future	5134	5	5134	5	0.00
10/07/2013	R204 On 01-August-13			Bond Future	7.11	105.1020	7.1099	105.1020	25,172.00
10/07/2013	R204 On 01-August-13	110.75	Call	Bond Future	96028	96	96028	96	0.00
10/07/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2013	R204 On 07-November-13			Bond Future	7.23	106.5847	7.2263	106.5847	0.00
10/07/2013	R204 On 07-November-13	6.30	Call	Bond Future	513	1	513	1	0.00
10/07/2013	R204 On 07-November-13	6.31	Call	Bond Future	522	1	522	1	0.00
10/07/2013	R204 On 07-November-13	6.29	Call	Bond Future	504	1	504	1	0.00
10/07/2013	R204 On 07-November-13	7.00	Call	Bond Future	1444	2	1444	2	0.00
10/07/2013	R204 On 07-November-13	6.30	Put	Bond Future	4585	4	4585	4	0.00
10/07/2013	R204 On 07-November-13	7.00	Put	Bond Future	2421	2	2421	2	1,270.00
10/07/2013	R204 On 07-November-13	6.31	Put	Bond Future	4549	4	4549	4	0.00
10/07/2013	R204 On 07-November-13	6.29	Put	Bond Future	4621	4	4621	4	0.00
10/07/2013	R204 On 06-February-14			Bond Future	7.34	103.9856	7.3388	103.9856	0.00
10/07/2013	R204 On 06-February-14	6.39	Call	Bond Future	986	1	986	1	0.00
10/07/2013	R204 On 06-February-14	6.40	Call	Bond Future	997	1	997	1	0.00
10/07/2013	R204 On 06-February-14	6.41	Call	Bond Future	1009	1	1009	1	0.00
10/07/2013	R204 On 06-February-14	6.39	Put	Bond Future	4960	5	4960	5	0.00
10/07/2013	R204 On 06-February-14	6.40	Put	Bond Future	4928	5	4928	5	0.00
10/07/2013	R204 On 06-February-14	6.41	Put	Bond Future	4897	5	4897	5	0.00
10/07/2013	R204 On 08-May-14			Bond Future	7.46	105.3936	7.4624	105.3936	0.00
10/07/2013	R204 On 08-May-14	6.05	Call	Bond Future	889	1	889	1	0.00
10/07/2013	R204 On 08-May-14	6.04	Call	Bond Future	880	1	880	1	0.00
10/07/2013	R204 On 08-May-14	6.06	Call	Bond Future	897	1	897	1	0.00
10/07/2013	R204 On 08-May-14	6.04	Put	Bond Future	6600	6	6600	6	0.00
10/07/2013	R204 On 08-May-14	6.06	Put	Bond Future	6534	6	6534	6	0.00
10/07/2013	R204 On 08-May-14	6.05	Put	Bond Future	6567	6	6567	6	0.00
10/07/2013	R206 On 01-August-13			Bond Future	5.40	101.3631	5.4027	101.3631	0.00
10/07/2013	R206 On 01-August-13	103.94	Call	Bond Future	30322	30	30322	30	0.00
10/07/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R206 On 07-November-13			Bond Future	5.55	102.7931	5.5519	102.7931	0.00
10/07/2013	R206 On 07-November-13	4.31	Call	Bond Future	20	0	20	0	0.00
10/07/2013	R206 On 07-November-13	4.29	Call	Bond Future	20	0	20	0	0.00
10/07/2013	R206 On 07-November-13	4.30	Call	Bond Future	20	0	20	0	0.00
10/07/2013	R206 On 07-November-13	4.29	Put	Bond Future	246	0	246	0	0.00
10/07/2013	R206 On 07-November-13	4.30	Put	Bond Future	244	0	244	0	0.00
10/07/2013	R206 On 07-November-13	4.31	Put	Bond Future	243	0	243	0	0.00
10/07/2013	R207 On 01-August-13			Bond Future	7.37	100.0132	7.3688	100.0132	23,668.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2013	R207 On 01-August-13	106.18	Call	Bond Future	92255	92	92255	92	0.00
10/07/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R207 On 07-November-13			Bond Future	7.48	101.4241	7.4787	101.4241	645.00
10/07/2013	R207 On 07-November-13	6.71	Call	Bond Future	744	1	744	1	0.00
10/07/2013	R207 On 07-November-13	6.70	Call	Bond Future	732	1	732	1	0.00
10/07/2013	R207 On 07-November-13	6.69	Call	Bond Future	720	1	720	1	0.00
10/07/2013	R207 On 07-November-13	6.70	Put	Bond Future	4592	4	4592	4	0.00
10/07/2013	R207 On 07-November-13	6.71	Put	Bond Future	4554	4	4554	4	0.00
10/07/2013	R207 On 07-November-13	6.69	Put	Bond Future	4631	4	4631	4	0.00
10/07/2013	R207 On 06-February-14			Bond Future	7.59	99.1468	7.5855	99.1468	0.00
10/07/2013	R207 On 06-February-14	6.65	Call	Bond Future	1071	1	1071	1	0.00
10/07/2013	R207 On 06-February-14	6.66	Call	Bond Future	1084	1	1084	1	0.00
10/07/2013	R207 On 06-February-14	6.64	Call	Bond Future	1058	1	1058	1	0.00
10/07/2013	R207 On 06-February-14	6.65	Put	Bond Future	5549	5	5549	5	0.00
10/07/2013	R207 On 06-February-14	6.66	Put	Bond Future	5513	5	5513	5	0.00
10/07/2013	R207 On 06-February-14	6.64	Put	Bond Future	5586	5	5586	5	0.00
10/07/2013	R207 On 08-May-14			Bond Future	7.70	100.4893	7.7036	100.4893	0.00
10/07/2013	R207 On 08-May-14	6.20	Call	Bond Future	953	1	953	1	0.00
10/07/2013	R207 On 08-May-14	6.21	Call	Bond Future	963	1	963	1	0.00
10/07/2013	R207 On 08-May-14	6.19	Call	Bond Future	944	1	944	1	0.00
10/07/2013	R207 On 08-May-14	6.20	Put	Bond Future	7969	8	7969	8	0.00
10/07/2013	R207 On 08-May-14	6.21	Put	Bond Future	7929	8	7929	8	0.00
10/07/2013	R207 On 08-May-14	6.19	Put	Bond Future	8008	8	8008	8	0.00
10/07/2013	R208 On 01-August-13			Bond Future	7.50	98.3193	7.5028	98.3193	18,125.00
10/07/2013	R208 On 01-August-13	101.40	Call	Bond Future	88981	89	88981	89	0.00
10/07/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R208 On 07-November-13			Bond Future	7.61	96.3105	7.6071	96.3105	0.00
10/07/2013	R208 On 07-November-13	7.50	Call	Bond Future	2102	2	2102	2	0.00
10/07/2013	R208 On 07-November-13	6.80	Call	Bond Future	789	1	789	1	0.00
10/07/2013	R208 On 07-November-13	6.79	Call	Bond Future	776	1	776	1	0.00
10/07/2013	R208 On 07-November-13	6.81	Call	Bond Future	802	1	802	1	0.00
10/07/2013	R208 On 07-November-13	7.50	Put	Bond Future	2683	3	2683	3	1,520.00
10/07/2013	R208 On 07-November-13	6.79	Put	Bond Future	5322	5	5322	5	0.00
10/07/2013	R208 On 07-November-13	6.80	Put	Bond Future	5278	5	5278	5	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
10/07/2013	R208 On 07-November-13	6.81	Put	Bond Future	5233	5	5233	5	0.00
10/07/2013	R208 On 06-February-14			Bond Future	7.71	97.6040	7.7060	97.6040	0.00
10/07/2013	R208 On 06-February-14	6.74	Call	Bond Future	1147	1	1147	1	0.00
10/07/2013	R208 On 06-February-14	6.75	Call	Bond Future	1160	1	1160	1	0.00
10/07/2013	R208 On 06-February-14	6.76	Call	Bond Future	1174	1	1174	1	0.00
10/07/2013	R208 On 06-February-14	6.75	Put	Bond Future	6333	6	6333	6	0.00
10/07/2013	R208 On 06-February-14	6.76	Put	Bond Future	6291	6	6291	6	0.00
10/07/2013	R208 On 06-February-14	6.74	Put	Bond Future	6375	6	6375	6	0.00
10/07/2013	R208 On 08-May-14			Bond Future	7.81	95.5291	7.8094	95.5291	0.00
10/07/2013	R208 On 08-May-14	6.29	Call	Bond Future	961	1	961	1	0.00
10/07/2013	R208 On 08-May-14	6.31	Call	Bond Future	981	1	981	1	0.00
10/07/2013	R208 On 08-May-14	6.30	Call	Bond Future	971	1	971	1	0.00
10/07/2013	R208 On 08-May-14	6.29	Put	Bond Future	9060	9	9060	9	0.00
10/07/2013	R208 On 08-May-14	6.31	Put	Bond Future	8968	9	8968	9	0.00
10/07/2013	R208 On 08-May-14	6.30	Put	Bond Future	9014	9	9014	9	0.00
10/07/2013	R209 On 01-August-13			Bond Future	8.73	78.4060	8.7348	78.4060	19,898.00
10/07/2013	R209 On 01-August-13	79.36	Call	Bond Future	67878	68	67878	68	0.00
10/07/2013	R209 On 01-August-13	8.00	Call	Bond Future	117	0	117	0	0.00
10/07/2013	R209 On 01-August-13	8.00	Put	Bond Future	6289	6	6289	6	2,000.00
10/07/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R209 On 07-November-13			Bond Future	8.82	76.3678	8.8238	76.3678	0.00
10/07/2013	R209 On 07-November-13	8.80	Call	Bond Future	3778	4	3778	4	0.00
10/07/2013	R209 On 07-November-13	9.25	Call	Bond Future	5642	6	5642	6	0.00
10/07/2013	R209 On 07-November-13	8.81	Call	Bond Future	3815	4	3815	4	0.00
10/07/2013	R209 On 07-November-13	8.65	Call	Bond Future	3241	4	3241	4	0.00
10/07/2013	R209 On 07-November-13	8.79	Call	Bond Future	3741	4	3741	4	0.00
10/07/2013	R209 On 07-November-13	9.40	Call	Bond Future	6331	7	6331	7	0.00
10/07/2013	R209 On 07-November-13	9.50	Call	Bond Future	6805	7	6805	7	0.00
10/07/2013	R209 On 07-November-13	9.70	Call	Bond Future	7786	8	7786	8	0.00
10/07/2013	R209 On 07-November-13	9.40	Put	Bond Future	2053	2	2053	2	5,000.00
10/07/2013	R209 On 07-November-13	8.79	Put	Bond Future	4004	4	4004	4	0.00
10/07/2013	R209 On 07-November-13	8.65	Put	Bond Future	4611	4	4611	4	4,700.00
10/07/2013	R209 On 07-November-13	8.81	Put	Bond Future	3923	4	3923	4	0.00
10/07/2013	R209 On 07-November-13	9.25	Put	Bond Future	2440	2	2440	2	1,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/07/2013	R209 On 07-November-13	9.70	Put	Bond Future	1433	1	1433	1	1,520.00
10/07/2013	R209 On 07-November-13	8.80	Put	Bond Future	3963	4	3963	4	0.00
10/07/2013	R209 On 07-November-13	9.50	Put	Bond Future	1825	2	1825	2	980.00
10/07/2013	R209 On 06-February-14			Bond Future	8.91	77.3935	8.9063	77.3935	0.00
10/07/2013	R209 On 06-February-14	8.54	Call	Bond Future	3811	4	3811	4	0.00
10/07/2013	R209 On 06-February-14	8.56	Call	Bond Future	3874	4	3874	4	0.00
10/07/2013	R209 On 06-February-14	8.55	Call	Bond Future	3842	4	3842	4	0.00
10/07/2013	R209 On 06-February-14	8.54	Put	Bond Future	6699	6	6699	6	0.00
10/07/2013	R209 On 06-February-14	8.55	Put	Bond Future	6649	6	6649	6	0.00
10/07/2013	R209 On 06-February-14	8.56	Put	Bond Future	6600	6	6600	6	0.00
10/07/2013	R209 On 08-May-14			Bond Future	8.99	75.2965	8.9900	75.2965	0.00
10/07/2013	R209 On 08-May-14	7.86	Call	Bond Future	2613	3	2613	3	0.00
10/07/2013	R209 On 08-May-14	7.85	Call	Bond Future	2592	3	2592	3	0.00
10/07/2013	R209 On 08-May-14	7.84	Call	Bond Future	2570	3	2570	3	0.00
10/07/2013	R209 On 08-May-14	7.85	Put	Bond Future	12020	12	12020	12	0.00
10/07/2013	R209 On 08-May-14	7.84	Put	Bond Future	12089	12	12089	12	0.00
10/07/2013	R209 On 08-May-14	7.86	Put	Bond Future	11951	12	11951	12	0.00
10/07/2013	R210 On 01-August-13			Bond Future	157.45	157.4301	157.4485	157.4301	1,237.00
10/07/2013	R210 On 01-August-13	172.99	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R210 On 01-August-13	173.01	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R210 On 01-August-13	173.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R210 On 01-August-13	173.00	Put	Bond Future	15552	16	15552	16	0.00
10/07/2013	R210 On 01-August-13	173.01	Put	Bond Future	15562	16	15562	16	0.00
10/07/2013	R210 On 01-August-13	172.99	Put	Bond Future	15542	16	15542	16	0.00
10/07/2013	R211 On 01-August-13			Bond Future	128.42	128.5154	128.4213	128.5154	522.00
10/07/2013	R211 On 01-August-13	130.01	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R211 On 01-August-13	130.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R211 On 01-August-13	129.99	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R211 On 01-August-13	130.00	Put	Bond Future	1579	1	1579	1	0.00
10/07/2013	R211 On 01-August-13	130.01	Put	Bond Future	1589	1	1589	1	0.00
10/07/2013	R211 On 01-August-13	129.99	Put	Bond Future	1569	1	1569	1	0.00
10/07/2013	R212 On 01-August-13			Bond Future	129.55	129.5383	129.5479	129.5383	21,791.00
10/07/2013	R212 On 01-August-13	138.00	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R212 On 01-August-13	138.01	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
10/07/2013	R212 On 01-August-13	137.99	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R212 On 01-August-13	138.01	Put	Bond Future	8462	8	8462	8	0.00
10/07/2013	R212 On 01-August-13	138.00	Put	Bond Future	8452	8	8452	8	0.00
10/07/2013	R212 On 01-August-13	137.99	Put	Bond Future	8442	8	8442	8	0.00
10/07/2013	R213 On 01-August-13			Bond Future	8.60	89.2271	8.5961	89.2271	8,086.00
10/07/2013	R213 On 01-August-13	91.25	Call	Bond Future	78066	79	78066	79	0.00
10/07/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R213 On 07-November-13			Bond Future	8.69	86.9490	8.6920	86.9490	173.00
10/07/2013	R213 On 07-November-13	8.61	Call	Bond Future	3538	4	3538	4	0.00
10/07/2013	R213 On 07-November-13	8.60	Call	Bond Future	3501	4	3501	4	0.00
10/07/2013	R213 On 07-November-13	8.59	Call	Bond Future	3465	4	3465	4	0.00
10/07/2013	R213 On 07-November-13	8.60	Put	Bond Future	4231	4	4231	4	0.00
10/07/2013	R213 On 07-November-13	8.61	Put	Bond Future	4188	4	4188	4	0.00
10/07/2013	R213 On 07-November-13	8.59	Put	Bond Future	4274	4	4274	4	0.00
10/07/2013	R213 On 06-February-14			Bond Future	8.78	88.1168	8.7828	88.1168	0.00
10/07/2013	R213 On 06-February-14	8.29	Call	Bond Future	3408	4	3408	4	0.00
10/07/2013	R213 On 06-February-14	8.30	Call	Bond Future	3438	4	3438	4	0.00
10/07/2013	R213 On 06-February-14	8.31	Call	Bond Future	3468	4	3468	4	0.00
10/07/2013	R213 On 06-February-14	8.30	Put	Bond Future	7301	7	7301	7	0.00
10/07/2013	R213 On 06-February-14	8.31	Put	Bond Future	7248	7	7248	7	0.00
10/07/2013	R213 On 06-February-14	8.29	Put	Bond Future	7353	7	7353	7	0.00
10/07/2013	R213 On 08-May-14			Bond Future	8.87	85.7715	8.8714	85.7715	0.00
10/07/2013	R213 On 08-May-14	7.66	Call	Bond Future	2440	3	2440	3	0.00
10/07/2013	R213 On 08-May-14	7.64	Call	Bond Future	2399	3	2399	3	0.00
10/07/2013	R213 On 08-May-14	7.65	Call	Bond Future	2419	3	2419	3	0.00
10/07/2013	R213 On 08-May-14	7.65	Put	Bond Future	12519	12	12519	12	0.00
10/07/2013	R213 On 08-May-14	7.64	Put	Bond Future	12588	12	12588	12	0.00
10/07/2013	R213 On 08-May-14	7.66	Put	Bond Future	12451	12	12451	12	0.00
10/07/2013	R214 On 01-August-13			Bond Future	8.86	79.2469	8.8598	79.2469	840.00
10/07/2013	R214 On 01-August-13	84.31	Call	Bond Future	68158	69	68158	69	0.00
10/07/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
10/07/2013	R214 On 07-November-13			Bond Future	8.95	77.0807	8.9496	77.0807	0.00
10/07/2013	R214 On 07-November-13	7.81	Call	Bond Future	939	1	939	1	0.00
10/07/2013	R214 On 07-November-13	7.80	Call	Bond Future	924	1	924	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
10/07/2013	R214 On 07-November-13	7.79	Call	Bond Future	909	1	909	1	0.00
10/07/2013	R214 On 07-November-13	7.81	Put	Bond Future	11102	11	11102	11	0.00
10/07/2013	R214 On 07-November-13	7.80	Put	Bond Future	11186	11	11186	11	0.00
10/07/2013	R214 On 07-November-13	7.79	Put	Bond Future	11271	11	11271	11	0.00
10/07/2013	R248 On 01-August-13			Bond Future	8.97	102.2955	8.9657	102.2955	603.00
10/07/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R248 On 01-August-13	7.85	Put	Bond Future	12955	12	12955	12	0.00
10/07/2013	R248 On 01-August-13	7.86	Put	Bond Future	12826	12	12826	12	0.00
10/07/2013	R248 On 01-August-13	7.84	Put	Bond Future	13085	12	13085	12	0.00
10/07/2013	R248 On 07-November-13			Bond Future	9.06	99.3177	9.0593	99.3177	0.00
10/07/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
10/07/2013	R248 On 07-November-13	7.85	Put	Bond Future	13901	13	13901	13	0.00
10/07/2013	R248 On 07-November-13	7.86	Put	Bond Future	13772	13	13772	13	0.00
10/07/2013	R248 On 07-November-13	7.84	Put	Bond Future	14031	13	14031	13	0.00