



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	2025 On 07-November-13			Bond Future	107.88	107.9351	107.8759	107.9351	0.00
21/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
21/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
21/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
21/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3134	3	3134	3	0.00
21/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3124	3	3124	3	0.00
21/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3114	3	3114	3	0.00
21/08/2013	2038 On 07-November-13			Bond Future	104.25	104.6904	104.2486	104.6904	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
21/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
21/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
21/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
21/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5741	5	5741	5	0.00
21/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5751	5	5751	5	0.00
21/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5761	5	5761	5	0.00
21/08/2013	2050 On 07-November-13			Bond Future	105.50	106.8275	105.5005	106.8275	122.00
21/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
21/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
21/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
21/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	4499	3	4499	3	0.00
21/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	4509	3	4509	3	0.00
21/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	4489	3	4489	3	0.00
21/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	AL37 On 07-November-13			Index Future	401.05	402.7000	401.0490	402.7000	0.00
21/08/2013	AL37 On 06-February-14			Index Future	406.31	407.9840	406.3110	407.9840	0.00
21/08/2013	AL7T On 07-November-13			Index Future	467.85	470.6370	467.8490	470.6370	1.00
21/08/2013	AL7T On 06-February-14			Index Future	473.99	476.8120	473.9880	476.8120	0.00
21/08/2013	ALBI On 07-November-13			Index Future	420.68	422.6160	420.6830	422.6160	770.00
21/08/2013	ALBI On 06-February-14			Index Future	426.20	428.1610	426.2030	428.1610	73.00
21/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	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
21/08/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/08/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/08/2013	EL28	On 07-November-13			Bond Future	108.12	108.8440	108.1248	108.8440	0.00
21/08/2013	EL28	On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
21/08/2013	EL28	On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
21/08/2013	EL28	On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
21/08/2013	EL28	On 07-November-13	110.00	Put	Bond Future	1875	1	1875	1	0.00
21/08/2013	EL28	On 07-November-13	110.01	Put	Bond Future	1885	1	1885	1	0.00
21/08/2013	EL28	On 07-November-13	109.99	Put	Bond Future	1865	1	1865	1	0.00
21/08/2013	ES33	On 07-November-13			Bond Future	10.13	79.2839	10.1289	79.2839	6,292.00
21/08/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
21/08/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
21/08/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
21/08/2013	ES33	On 07-November-13	8.49	Put	Bond Future	12882	12	12882	12	0.00
21/08/2013	ES33	On 07-November-13	8.50	Put	Bond Future	12794	12	12794	12	0.00
21/08/2013	ES33	On 07-November-13	8.51	Put	Bond Future	12706	12	12706	12	0.00
21/08/2013	ES33	On 06-February-14			Bond Future	10.27	80.3243	10.2666	80.3243	0.00
21/08/2013	ES33	On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
21/08/2013	ES33	On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
21/08/2013	ES33	On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00

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21/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	5144	5	5144	5	0.00
21/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	5068	5	5068	5	0.00
21/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	5219	5	5219	5	0.00
21/08/2013	GOVI On 07-November-13			GOVI	420.51	422.3370	420.5050	422.3370	107.00
21/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
21/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
21/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
21/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	255050	24	255050	24	0.00
21/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	254950	24	254950	24	0.00
21/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	254850	24	254850	24	0.00
21/08/2013	GOVI On 06-February-14			GOVI	426.02	427.8790	426.0230	427.8790	268.00
21/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
21/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
21/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
21/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	139770	12	139770	12	0.00
21/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	139670	12	139670	12	0.00
21/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	139870	12	139870	12	0.00
21/08/2013	GOVI On 08-May-14			GOVI	431.76	433.6390	431.7580	433.6390	0.00
21/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
21/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
21/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
21/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	102420	8	102420	8	0.00
21/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	102520	8	102520	8	0.00
21/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	102320	8	102320	8	0.00
21/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/08/2013	IGOV On 07-November-13			Index Future	193.88	194.5480	193.8760	194.5480	1,078.00
21/08/2013	IGOV On 06-February-14			Index Future	196.44	197.1250	196.4440	197.1250	166.00
21/08/2013	ILBI On 07-November-13			Index Future	526.18	527.3450	526.1820	527.3450	0.00
21/08/2013	ILBI On 06-February-14			Index Future	533.30	534.4770	533.2980	534.4770	186.00
21/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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21/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.13	94.8600	5.1330	94.8600	0.00
21/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.22	94.7900	5.2200	94.7900	700.00
21/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.28	94.7300	5.2800	94.7300	0.00
21/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.33	94.7000	5.3300	94.7000	3,000.00
21/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.49	94.5500	5.4900	94.5500	1,500.00
21/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.61	94.4500	5.6100	94.4500	1,000.00
21/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
21/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.04	94.0900	6.0400	94.0900	400.00
21/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.35	93.6900	6.3500	93.6900	1,000.00
21/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.72	93.3700	6.7200	93.3700	0.00
21/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.02	93.0700	7.0200	93.0700	0.00
21/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.33	92.7600	7.3300	92.7600	250.00
21/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.59	92.5100	7.5900	92.5100	0.00
21/08/2013	R023 On 07-November-13			Bond Future	8.42	97.9480	8.4178	97.9480	11,644.00
21/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	12873	12	12873	12	0.00
21/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	12801	12	12801	12	0.00
21/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	12946	12	12946	12	0.00
21/08/2013	R023 On 06-February-14			Bond Future	8.54	99.2333	8.5437	99.2333	0.00
21/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	4293	4	4293	4	0.00
21/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	4357	4	4357	4	0.00
21/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	4229	4	4229	4	0.00
21/08/2013	R157 On 07-November-13			Bond Future	6.54	114.1447	6.5414	114.1447	31,050.00
21/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	97	0	97	0	0.00
21/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	94	0	94	0	0.00
21/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	99	0	99	0	0.00
21/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1850	2	1850	2	0.00
21/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1834	2	1834	2	0.00

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21/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1866	2	1866	2	0.00
21/08/2013	R157 On 06-February-14			Bond Future	6.77	115.6425	6.7705	115.6425	100.00
21/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	232	0	232	0	0.00
21/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	235	0	235	0	0.00
21/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	239	0	239	0	0.00
21/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	2030	2	2030	2	0.00
21/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	2043	2	2043	2	0.00
21/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	2017	2	2017	2	0.00
21/08/2013	R157 On 08-May-14			Bond Future	7.04	110.3914	7.0398	110.3914	0.00
21/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	99	0	99	0	0.00
21/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	98	0	98	0	0.00
21/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	96	0	96	0	0.00
21/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2589	2	2589	2	0.00
21/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2601	2	2601	2	0.00
21/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2577	2	2577	2	0.00
21/08/2013	R157 On 07-August-14			Bond Future	7.42	111.8866	7.4172	111.8866	0.00
21/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	608	1	608	1	0.00
21/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	612	1	612	1	0.00
21/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	616	1	616	1	0.00
21/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1344	1	1344	1	0.00
21/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1337	1	1337	1	0.00
21/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1330	1	1330	1	0.00
21/08/2013	R186 On 07-November-13			Bond Future	8.68	118.7262	8.6760	118.7262	56,781.00
21/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1555	2	1555	2	0.00
21/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	2675	3	2675	3	0.00
21/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	3684	4	3684	4	0.00
21/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	68	0	68	0	1,000.00
21/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	4884	5	4884	5	0.00
21/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	1855	2	1855	2	0.00
21/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	32	0	32	0	5,290.00
21/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1607	2	1607	2	0.00
21/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1224	1	1224	1	1,000.00
21/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1581	2	1581	2	0.00
21/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	7181	7	7181	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
21/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	3057	3	3057	3	1,030.00
21/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	6242	6	6242	6	0.00
21/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	4185	4	4185	4	4,000.00
21/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	5558	5	5558	5	250.00
21/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	18237	18	18237	18	0.00
21/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	20847	20	20847	20	0.00
21/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	6178	6	6178	6	0.00
21/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	6115	6	6115	6	0.00
21/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	2175	2	2175	2	1,200.00
21/08/2013	R186 On 06-February-14			Bond Future	8.79	114.9948	8.7903	114.9948	100.00
21/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1684	2	1684	2	0.00
21/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1664	2	1664	2	0.00
21/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1705	2	1705	2	0.00
21/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	10735	10	10735	10	0.00
21/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	10807	10	10807	10	0.00
21/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	10879	10	10879	10	0.00
21/08/2013	R186 On 08-May-14			Bond Future	8.91	116.5436	8.9065	116.5436	0.00
21/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1231	1	1231	1	0.00
21/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1218	1	1218	1	0.00
21/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1245	1	1245	1	0.00
21/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	17240	17	17240	17	0.00
21/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	17324	17	17324	17	0.00
21/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	17408	17	17408	17	0.00
21/08/2013	R186 On 07-August-14			Bond Future	9.03	112.8315	9.0259	112.8315	0.00
21/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4177	4	4177	4	0.00
21/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4237	4	4237	4	0.00
21/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4207	4	4207	4	0.00
21/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	10166	10	10166	10	0.00
21/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	10222	10	10222	10	0.00
21/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	10111	10	10111	10	0.00
21/08/2013	R197 On 07-November-13			Bond Future	276.12	277.4117	276.1164	277.4117	2,097.00
21/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R197 On 07-November-13	280.01	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
21/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	3884	3	3884	3	0.00
21/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	3894	3	3894	3	0.00
21/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	3874	3	3874	3	0.00
21/08/2013	R201 On 07-November-13			Bond Future	5.49	106.9246	5.4898	106.9246	0.00
21/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	84	0	84	0	0.00
21/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	86	0	86	0	0.00
21/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	88	0	88	0	0.00
21/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	841	1	841	1	0.00
21/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	832	1	832	1	0.00
21/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	849	1	849	1	0.00
21/08/2013	R201 On 06-February-14			Bond Future	5.55	103.9199	5.5488	103.9199	0.00
21/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	292	0	292	0	0.00
21/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	299	0	299	0	0.00
21/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	295	0	295	0	0.00
21/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	548	1	548	1	0.00
21/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	543	1	543	1	0.00
21/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	553	1	553	1	0.00
21/08/2013	R201 On 08-May-14			Bond Future	5.60	105.3195	5.6025	105.3195	0.00
21/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	87	0	87	0	0.00
21/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	89	0	89	0	0.00
21/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	86	0	86	0	0.00
21/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	597	1	597	1	0.00
21/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	602	1	602	1	0.00
21/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	606	1	606	1	0.00
21/08/2013	R201 On 07-August-14			Bond Future	5.66	102.3372	5.6576	102.3372	0.00
21/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	247	0	247	0	0.00
21/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	250	0	250	0	0.00
21/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	248	0	248	0	0.00
21/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	379	0	379	0	0.00
21/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	377	0	377	0	0.00
21/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	375	0	375	0	0.00
21/08/2013	R202 On 07-November-13			Bond Future	202.42	202.8328	202.4248	202.8328	43,251.00
21/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R202 On 07-November-13	209.01	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
21/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	6575	6	6575	6	0.00
21/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	6585	6	6585	6	0.00
21/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	6565	6	6565	6	0.00
21/08/2013	R203 On 07-November-13			Bond Future	7.36	104.5673	7.3632	104.5673	19,620.00
21/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	44	0	44	0	0.00
21/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	47	0	47	0	0.00
21/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	45	0	45	0	0.00
21/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	101996	102	101996	102	0.00
21/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	17	0	17	0	15.00
21/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	4744	4	4744	4	0.00
21/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	4710	4	4710	4	0.00
21/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
21/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	4778	4	4778	4	0.00
21/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	5749	5	5749	5	0.00
21/08/2013	R203 On 06-February-14			Bond Future	7.54	105.9394	7.5362	105.9394	0.00
21/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	208	0	208	0	0.00
21/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	215	0	215	0	0.00
21/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	147	0	147	0	16.00
21/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	211	0	211	0	0.00
21/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	4705	4	4705	4	0.00
21/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5275	5	5275	5	0.00
21/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	4676	4	4676	4	0.00
21/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	4646	4	4646	4	0.00
21/08/2013	R203 On 08-May-14			Bond Future	7.72	103.2052	7.7153	103.2052	0.00
21/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	150	0	150	0	0.00
21/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	155	0	155	0	0.00
21/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	153	0	153	0	0.00
21/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1253	1	1253	1	16.00
21/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	6137	6	6137	6	0.00
21/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2180	2	2180	2	0.00
21/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	6079	6	6079	6	0.00
21/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	6108	6	6108	6	0.00
21/08/2013	R203 On 07-August-14			Bond Future	7.92	104.6031	7.9176	104.6031	0.00

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21/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1254	1	1254	1	0.00
21/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1244	1	1244	1	0.00
21/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1233	1	1233	1	0.00
21/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2936	3	2936	3	0.00
21/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2919	3	2919	3	0.00
21/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2954	3	2954	3	0.00
21/08/2013	R204 On 07-November-13			Bond Future	7.56	105.3801	7.5642	105.3801	29,092.00
21/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	107	0	107	0	0.00
21/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	566	1	566	1	0.00
21/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	110	0	110	0	0.00
21/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	113	0	113	0	0.00
21/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	5620	5	5620	5	0.00
21/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2981	3	2981	3	1,270.00
21/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	5578	5	5578	5	0.00
21/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	5662	5	5662	5	0.00
21/08/2013	R204 On 06-February-14			Bond Future	7.71	102.7330	7.7060	102.7330	0.00
21/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	380	0	380	0	0.00
21/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	392	0	392	0	0.00
21/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	386	0	386	0	0.00
21/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	5843	5	5843	5	0.00
21/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	5806	5	5806	5	0.00
21/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	5770	5	5770	5	0.00
21/08/2013	R204 On 08-May-14			Bond Future	7.86	104.1166	7.8560	104.1166	0.00
21/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	410	0	410	0	0.00
21/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	405	0	405	0	0.00
21/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	416	0	416	0	0.00
21/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	7642	7	7642	7	0.00
21/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	7569	7	7569	7	0.00
21/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	7605	7	7605	7	0.00
21/08/2013	R204 On 07-August-14			Bond Future	8.02	101.4958	8.0193	101.4958	0.00
21/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1921	2	1921	2	0.00
21/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1893	2	1893	2	0.00
21/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1907	2	1907	2	0.00
21/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	4016	4	4016	4	0.00

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21/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3970	4	3970	4	0.00
21/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3993	4	3993	4	0.00
21/08/2013	R206 On 07-November-13			Bond Future	6.00	102.6831	5.9991	102.6831	0.00
21/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	7	0	0.00
21/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	7	0	0.00
21/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	7	0	0.00
21/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	312	0	312	0	0.00
21/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	310	0	310	0	0.00
21/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	309	0	309	0	0.00
21/08/2013	R207 On 07-November-13			Bond Future	7.90	99.6984	7.8993	99.6984	27,380.00
21/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	202	0	202	0	0.00
21/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	197	0	197	0	0.00
21/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	193	0	193	0	0.00
21/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	6068	6	6068	6	0.00
21/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	6022	6	6022	6	0.00
21/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	6115	6	6115	6	0.00
21/08/2013	R207 On 06-February-14			Bond Future	8.04	97.3676	8.0354	97.3676	0.00
21/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	486	1	486	1	0.00
21/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	493	1	493	1	0.00
21/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	479	1	479	1	0.00
21/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	7032	7	7032	7	0.00
21/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	7074	7	7074	7	0.00
21/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	6990	7	6990	7	0.00
21/08/2013	R207 On 08-May-14			Bond Future	8.18	98.6790	8.1802	98.6790	0.00
21/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	503	1	503	1	0.00
21/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	509	1	509	1	0.00
21/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	497	1	497	1	0.00
21/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	9622	9	9622	9	0.00
21/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	9664	9	9664	9	0.00
21/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	9579	9	9579	9	0.00
21/08/2013	R207 On 07-August-14			Bond Future	8.34	96.3754	8.3358	96.3754	0.00
21/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2327	3	2327	3	0.00
21/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2360	3	2360	3	0.00
21/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2343	3	2343	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
21/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	5041	5	5041	5	0.00
21/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	5067	5	5067	5	0.00
21/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	5014	5	5014	5	0.00
21/08/2013	R208 On 07-November-13			Bond Future	8.06	94.0828	8.0633	94.0828	14,428.00
21/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	168	0	168	0	0.00
21/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	778	1	778	1	0.00
21/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	164	0	164	0	0.00
21/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	172	0	172	0	0.00
21/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	3786	3	3786	3	1,520.00
21/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	7137	7	7137	7	0.00
21/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	7031	7	7031	7	0.00
21/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	7084	7	7084	7	0.00
21/08/2013	R208 On 06-February-14			Bond Future	8.19	95.3175	8.1890	95.3175	0.00
21/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	457	0	457	0	0.00
21/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	464	1	464	1	0.00
21/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	471	1	471	1	0.00
21/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	8077	8	8077	8	0.00
21/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	8125	8	8125	8	0.00
21/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	8174	8	8174	8	0.00
21/08/2013	R208 On 08-May-14			Bond Future	8.32	93.2047	8.3169	93.2047	0.00
21/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	357	0	357	0	0.00
21/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	367	0	367	0	0.00
21/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	362	0	362	0	0.00
21/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	10986	11	10986	11	0.00
21/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	10884	10	10884	10	0.00
21/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	10935	10	10935	10	0.00
21/08/2013	R208 On 07-August-14			Bond Future	8.45	94.4670	8.4519	94.4670	0.00
21/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2333	3	2333	3	0.00
21/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2315	2	2315	2	0.00
21/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2351	3	2351	3	0.00
21/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5485	5	5485	5	0.00
21/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5453	5	5453	5	0.00
21/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5516	5	5516	5	0.00
21/08/2013	R209 On 07-November-13			Bond Future	9.48	71.3200	9.4840	71.3200	18,862.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	927	1	927	1	0.00
21/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1172	1	1172	1	0.00
21/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	2734	3	2734	3	0.00
21/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1191	1	1191	1	0.00
21/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2274	2	2274	2	0.00
21/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1211	1	1211	1	0.00
21/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3067	3	3067	3	0.00
21/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	3797	4	3797	4	0.00
21/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	6304	6	6304	6	0.00
21/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	3325	3	3325	3	5,000.00
21/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	7166	7	7166	7	4,700.00
21/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	6187	6	6187	6	0.00
21/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3941	4	3941	4	1,000.00
21/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	2313	2	2313	2	1,520.00
21/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	6245	6	6245	6	0.00
21/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2955	3	2955	3	980.00
21/08/2013	R209 On 06-February-14			Bond Future	9.59	72.2560	9.5897	72.2560	0.00
21/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1593	2	1593	2	0.00
21/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1630	2	1630	2	0.00
21/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1612	2	1612	2	0.00
21/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	9437	9	9437	9	0.00
21/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	9374	9	9374	9	0.00
21/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	9312	9	9312	9	0.00
21/08/2013	R209 On 08-May-14			Bond Future	9.69	70.0842	9.6948	70.0842	0.00
21/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1114	1	1114	1	0.00
21/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1102	1	1102	1	0.00
21/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1090	1	1090	1	0.00
21/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	15559	15	15559	15	0.00
21/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	15638	15	15638	15	0.00
21/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	15480	15	15480	15	0.00
21/08/2013	R209 On 07-August-14			Bond Future	9.80	71.0335	9.8019	71.0335	0.00
21/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	3945	4	3945	4	0.00
21/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	3971	4	3971	4	0.00
21/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	3920	4	3920	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
21/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	9183	9	9183	9	0.00
21/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	9281	9	9281	9	0.00
21/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	9232	9	9232	9	0.00
21/08/2013	R210 On 07-November-13			Bond Future	153.34	154.5503	153.3413	154.5503	1,237.00
21/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	6649	5	6649	5	0.00
21/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	6659	5	6659	5	0.00
21/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	6669	5	6669	5	0.00
21/08/2013	R211 On 07-November-13			Bond Future	129.34	129.4266	129.3356	129.4266	522.00
21/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	664	1	664	1	0.00
21/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	674	1	674	1	0.00
21/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	654	1	654	1	0.00
21/08/2013	R212 On 07-November-13			Bond Future	129.79	129.8694	129.7945	129.8694	21,791.00
21/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	3206	3	3206	3	0.00
21/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	3216	3	3216	3	0.00
21/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	3196	3	3196	3	0.00
21/08/2013	R213 On 07-November-13			Bond Future	9.31	82.0741	9.3145	82.0741	12,136.00
21/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1094	1	1094	1	0.00
21/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1075	1	1075	1	0.00
21/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1057	1	1057	1	0.00
21/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	6512	6	6512	6	0.00
21/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	6451	6	6451	6	0.00
21/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	6573	6	6573	6	0.00
21/08/2013	R213 On 06-February-14			Bond Future	9.43	83.1510	9.4289	83.1510	0.00
21/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1540	2	1540	2	0.00
21/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1557	2	1557	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
21/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1574	2	1574	2	0.00
21/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	10215	10	10215	10	0.00
21/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	10150	10	10150	10	0.00
21/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	10280	10	10280	10	0.00
21/08/2013	R213 On 08-May-14			Bond Future	9.54	80.7327	9.5387	80.7327	0.00
21/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1096	1	1096	1	0.00
21/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1120	1	1120	1	0.00
21/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1108	1	1108	1	0.00
21/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	16074	16	16074	16	0.00
21/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	16152	16	16152	16	0.00
21/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	15996	16	15996	16	0.00
21/08/2013	R213 On 07-August-14			Bond Future	9.65	81.8262	9.6524	81.8262	0.00
21/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	3936	4	3936	4	0.00
21/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	3988	4	3988	4	0.00
21/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	3962	4	3962	4	0.00
21/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	9701	9	9701	9	0.00
21/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	9751	9	9751	9	0.00
21/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	9801	10	9801	10	0.00
21/08/2013	R214 On 07-November-13			Bond Future	9.63	71.8089	9.6253	71.8089	577.00
21/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	108	0	108	0	0.00
21/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	105	0	105	0	0.00
21/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	102	0	102	0	0.00
21/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	15481	15	15481	15	0.00
21/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	15385	15	15385	15	0.00
21/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	15578	15	15578	15	0.00
21/08/2013	R214 On 06-February-14			Bond Future	9.73	72.7512	9.7344	72.7512	0.00
21/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2512	3	2512	3	0.00
21/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2488	3	2488	3	0.00
21/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2464	3	2464	3	0.00
21/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7964	8	7964	8	0.00
21/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	8019	8	8019	8	0.00
21/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7909	8	7909	8	0.00
21/08/2013	R248 On 07-November-13			Bond Future	9.68	93.3465	9.6777	93.3465	780.00
21/08/2013	R248 On 07-November-13	7.85	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
21/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	19735	19	19735	19	0.00
21/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	19864	19	19864	19	0.00
21/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	19993	19	19993	19	0.00
21/08/2013	R248 On 06-February-14			Bond Future	9.79	94.5714	9.7900	94.5714	0.00
21/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
21/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	6655	6	6655	6	0.00
21/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	6553	6	6553	6	0.00
21/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	6452	6	6452	6	0.00