



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
23/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	2025 On 07-November-13			Bond Future	107.13	107.1464	107.1270	107.1464	0.00
23/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
23/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
23/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
23/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3883	4	3883	4	0.00
23/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3873	4	3873	4	0.00
23/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3863	4	3863	4	0.00
23/08/2013	2038 On 07-November-13			Bond Future	103.06	102.8865	103.0597	102.8865	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
23/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
23/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
23/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
23/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	6930	7	6930	7	0.00
23/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	6940	7	6940	7	0.00
23/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	6950	7	6950	7	0.00
23/08/2013	2050 On 07-November-13			Bond Future	105.21	105.2310	105.2135	105.2310	122.00
23/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
23/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
23/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
23/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	4786	5	4786	5	0.00
23/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	4796	5	4796	5	0.00
23/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	4776	5	4776	5	0.00
23/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	AL37 On 07-November-13			Index Future	401.45	399.2100	401.4480	399.2100	0.00
23/08/2013	AL37 On 06-February-14			Index Future	406.72	404.4480	406.7150	404.4480	0.00
23/08/2013	AL7T On 07-November-13			Index Future	470.39	465.4370	470.3870	465.4370	1.00
23/08/2013	AL7T On 06-February-14			Index Future	476.56	471.5440	476.5590	471.5440	0.00
23/08/2013	ALBI On 07-November-13			Index Future	423.31	419.0330	423.3060	419.0330	770.00
23/08/2013	ALBI On 06-February-14			Index Future	428.86	424.5310	428.8590	424.5310	73.00
23/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	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
23/08/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/08/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/08/2013	EL28	On 07-November-13			Bond Future	107.96	107.9745	107.9563	107.9745	0.00
23/08/2013	EL28	On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
23/08/2013	EL28	On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
23/08/2013	EL28	On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
23/08/2013	EL28	On 07-November-13	110.01	Put	Bond Future	2054	2	2054	2	0.00
23/08/2013	EL28	On 07-November-13	110.00	Put	Bond Future	2044	2	2044	2	0.00
23/08/2013	EL28	On 07-November-13	109.99	Put	Bond Future	2034	2	2034	2	0.00
23/08/2013	ES33	On 07-November-13			Bond Future	9.95	78.7134	9.9510	78.7134	6,292.00
23/08/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
23/08/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
23/08/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
23/08/2013	ES33	On 07-November-13	8.49	Put	Bond Future	11626	13	11626	13	0.00
23/08/2013	ES33	On 07-November-13	8.50	Put	Bond Future	11538	13	11538	13	0.00
23/08/2013	ES33	On 07-November-13	8.51	Put	Bond Future	11450	13	11450	13	0.00
23/08/2013	ES33	On 06-February-14			Bond Future	10.08	79.7461	10.0825	79.7461	0.00
23/08/2013	ES33	On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
23/08/2013	ES33	On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
23/08/2013	ES33	On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00

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23/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	3871	5	3871	5	0.00
23/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	3796	5	3796	5	0.00
23/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	3947	5	3947	5	0.00
23/08/2013	GOVI On 07-November-13			GOVI	422.92	418.8230	422.9210	418.8230	107.00
23/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
23/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
23/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
23/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	230890	27	230890	27	0.00
23/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	230790	27	230790	27	0.00
23/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	230690	27	230690	27	0.00
23/08/2013	GOVI On 06-February-14			GOVI	428.47	424.3180	428.4700	424.3180	268.00
23/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
23/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
23/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
23/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	115300	16	115300	16	0.00
23/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	115200	16	115200	16	0.00
23/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	115400	16	115400	16	0.00
23/08/2013	GOVI On 08-May-14			GOVI	434.24	430.0300	434.2380	430.0300	0.00
23/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
23/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
23/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
23/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	77620	12	77620	12	0.00
23/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	77720	12	77720	12	0.00
23/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	77520	12	77520	12	0.00
23/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/08/2013	IGOV On 07-November-13			Index Future	192.45	192.4380	192.4530	192.4380	1,078.00
23/08/2013	IGOV On 06-February-14			Index Future	195.00	194.9870	195.0010	194.9870	166.00
23/08/2013	ILBI On 07-November-13			Index Future	520.49	524.3680	520.4900	524.3680	0.00
23/08/2013	ILBI On 06-February-14			Index Future	527.53	531.4590	527.5280	531.4590	186.00
23/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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23/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.22	94.8000	5.2200	94.8000	700.00
23/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.27	94.7100	5.2700	94.7100	0.00
23/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.30	94.6800	5.3000	94.6800	3,000.00
23/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.47	94.4400	5.4700	94.4400	1,500.00
23/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.59	94.3300	5.5900	94.3300	1,000.00
23/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.81	94.1200	5.8100	94.1200	0.00
23/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.00	93.9100	6.0000	93.9100	400.00
23/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.38	93.5400	6.3800	93.5400	1,000.00
23/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.72	93.1300	6.7200	93.1300	0.00
23/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.04	92.8000	7.0400	92.8000	0.00
23/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.36	92.4900	7.3600	92.4900	250.00
23/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.63	92.2400	7.6300	92.2400	0.00
23/08/2013	R023 On 07-November-13			Bond Future	8.29	96.8255	8.2912	96.8255	11,802.00
23/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	12086	13	12086	13	0.00
23/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	12013	13	12013	13	0.00
23/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	12159	13	12159	13	0.00
23/08/2013	R023 On 06-February-14			Bond Future	8.41	98.0959	8.4118	98.0959	0.00
23/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	3495	5	3495	5	0.00
23/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	3559	5	3559	5	0.00
23/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	3432	5	3432	5	0.00
23/08/2013	R157 On 07-November-13			Bond Future	6.49	113.8360	6.4866	113.8360	31,050.00
23/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	106	0	106	0	0.00
23/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	103	0	103	0	0.00
23/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	109	0	109	0	0.00
23/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1758	2	1758	2	0.00
23/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1742	2	1742	2	0.00
23/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1774	2	1774	2	0.00

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23/08/2013	R157 On 06-February-14			Bond Future	6.71	115.3296	6.7060	115.3296	100.00
23/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	250	0	250	0	0.00
23/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	253	0	253	0	0.00
23/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	256	0	256	0	0.00
23/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1946	2	1946	2	0.00
23/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1958	2	1958	2	0.00
23/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1933	2	1933	2	0.00
23/08/2013	R157 On 08-May-14			Bond Future	6.96	110.0739	6.9622	110.0739	0.00
23/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	109	0	109	0	0.00
23/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	108	0	108	0	0.00
23/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	106	0	106	0	0.00
23/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2496	3	2496	3	0.00
23/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2508	3	2508	3	0.00
23/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2483	3	2483	3	0.00
23/08/2013	R157 On 07-August-14			Bond Future	7.32	111.5647	7.3203	111.5647	0.00
23/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	646	1	646	1	0.00
23/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	650	1	650	1	0.00
23/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	655	1	655	1	0.00
23/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1277	1	1277	1	0.00
23/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1271	1	1271	1	0.00
23/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1264	1	1264	1	0.00
23/08/2013	R186 On 07-November-13			Bond Future	8.58	117.6722	8.5807	117.6722	56,676.00
23/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1776	1	1776	1	0.00
23/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	3008	2	3008	2	0.00
23/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	4099	3	4099	3	0.00
23/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	82	0	82	0	1,000.00
23/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	5379	5	5379	5	0.00
23/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	2108	2	2108	2	0.00
23/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	38	0	38	0	5,290.00
23/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1834	1	1834	1	0.00
23/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1407	1	1407	1	1,000.00
23/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1805	1	1805	1	0.00
23/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	6550	8	6550	8	0.00
23/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2658	3	2658	3	1,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	5650	7	5650	7	0.00
23/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3704	4	3704	4	4,000.00
23/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	4998	6	4998	6	250.00
23/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	17437	19	17437	19	0.00
23/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	20040	21	20040	21	0.00
23/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	5589	7	5589	7	0.00
23/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	5528	6	5528	6	0.00
23/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1857	2	1857	2	1,200.00
23/08/2013	R186 On 06-February-14			Bond Future	8.69	113.9269	8.6915	113.9269	100.00
23/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1874	2	1874	2	0.00
23/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1852	2	1852	2	0.00
23/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1897	2	1897	2	0.00
23/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	10103	11	10103	11	0.00
23/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	10172	11	10172	11	0.00
23/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	10243	11	10243	11	0.00
23/08/2013	R186 On 08-May-14			Bond Future	8.80	115.4609	8.8040	115.4609	0.00
23/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1362	1	1362	1	0.00
23/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1348	1	1348	1	0.00
23/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1377	1	1377	1	0.00
23/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	16536	18	16536	18	0.00
23/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	16619	18	16619	18	0.00
23/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	16702	18	16702	18	0.00
23/08/2013	R186 On 07-August-14			Bond Future	8.92	111.7342	8.9195	111.7342	0.00
23/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4496	4	4496	4	0.00
23/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4559	4	4559	4	0.00
23/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4527	4	4527	4	0.00
23/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	9640	11	9640	11	0.00
23/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	9694	11	9694	11	0.00
23/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	9587	10	9587	10	0.00
23/08/2013	R197 On 07-November-13			Bond Future	274.88	276.0643	274.8818	276.0643	2,100.00
23/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	5118	4	5118	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
23/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	5128	4	5128	4	0.00
23/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	5108	4	5108	4	0.00
23/08/2013	R201 On 07-November-13			Bond Future	5.46	106.7768	5.4585	106.7768	0.00
23/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	87	0	87	0	0.00
23/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	89	0	89	0	0.00
23/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	92	0	92	0	0.00
23/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	810	1	810	1	0.00
23/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	801	1	801	1	0.00
23/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	819	1	819	1	0.00
23/08/2013	R201 On 06-February-14			Bond Future	5.51	103.7700	5.5081	103.7700	0.00
23/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	304	0	304	0	0.00
23/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	311	0	311	0	0.00
23/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	307	0	307	0	0.00
23/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	526	1	526	1	0.00
23/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	521	1	521	1	0.00
23/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	531	1	531	1	0.00
23/08/2013	R201 On 08-May-14			Bond Future	5.54	105.1673	5.5447	105.1673	0.00
23/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	95	0	95	0	0.00
23/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	96	0	96	0	0.00
23/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	93	0	93	0	0.00
23/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	570	1	570	1	0.00
23/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	574	1	574	1	0.00
23/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	579	1	579	1	0.00
23/08/2013	R201 On 07-August-14			Bond Future	5.56	102.1829	5.5599	102.1829	0.00
23/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	261	0	261	0	0.00
23/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	265	0	265	0	0.00
23/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	263	0	263	0	0.00
23/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	359	0	359	0	0.00
23/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	357	0	357	0	0.00
23/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	355	0	355	0	0.00
23/08/2013	R202 On 07-November-13			Bond Future	200.55	199.6857	200.5483	199.6857	43,251.00
23/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	8452	9	8452	9	0.00
23/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	8462	9	8462	9	0.00
23/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	8442	9	8442	9	0.00
23/08/2013	R203 On 07-November-13			Bond Future	7.36	103.7858	7.3598	103.7858	19,620.00
23/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	41	0	41	0	0.00
23/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	44	0	44	0	0.00
23/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	43	0	43	0	0.00
23/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	102007	102	102007	102	0.00
23/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	16	0	16	0	15.00
23/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	4730	5	4730	5	0.00
23/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	4696	5	4696	5	0.00
23/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
23/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	4764	5	4764	5	0.00
23/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	5736	6	5736	6	0.00
23/08/2013	R203 On 06-February-14			Bond Future	7.53	105.1475	7.5325	105.1475	0.00
23/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	205	0	205	0	0.00
23/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	212	0	212	0	0.00
23/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	144	0	144	0	16.00
23/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	208	0	208	0	0.00
23/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	4691	5	4691	5	0.00
23/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5261	6	5261	6	0.00
23/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	4661	5	4661	5	0.00
23/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	4632	5	4632	5	0.00
23/08/2013	R203 On 08-May-14			Bond Future	7.71	102.4024	7.7114	102.4024	0.00
23/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	149	0	149	0	0.00
23/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	154	0	154	0	0.00
23/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	151	0	151	0	0.00
23/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1251	1	1251	1	16.00
23/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	6124	7	6124	7	0.00
23/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2167	2	2167	2	0.00
23/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	6066	6	6066	6	0.00
23/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	6095	7	6095	7	0.00
23/08/2013	R203 On 07-August-14			Bond Future	7.91	103.7893	7.9133	103.7893	0.00
23/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1253	1	1253	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
23/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1243	1	1243	1	0.00
23/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1233	1	1233	1	0.00
23/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2924	3	2924	3	0.00
23/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2906	3	2906	3	0.00
23/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2941	3	2941	3	0.00
23/08/2013	R204 On 07-November-13			Bond Future	7.54	104.4724	7.5402	104.4724	29,092.00
23/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	108	0	108	0	0.00
23/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	577	0	577	0	0.00
23/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	111	0	111	0	0.00
23/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	114	0	114	0	0.00
23/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	5520	6	5520	6	0.00
23/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2891	3	2891	3	1,270.00
23/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	5478	6	5478	6	0.00
23/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	5562	6	5562	6	0.00
23/08/2013	R204 On 06-February-14			Bond Future	7.68	101.8133	7.6805	101.8133	0.00
23/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	389	0	389	0	0.00
23/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	401	0	401	0	0.00
23/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	395	0	395	0	0.00
23/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	5749	6	5749	6	0.00
23/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	5713	6	5713	6	0.00
23/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	5676	6	5676	6	0.00
23/08/2013	R204 On 08-May-14			Bond Future	7.83	103.1842	7.8288	103.1842	0.00
23/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	419	0	419	0	0.00
23/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	414	0	414	0	0.00
23/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	425	0	425	0	0.00
23/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	7547	8	7547	8	0.00
23/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	7474	8	7474	8	0.00
23/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	7510	8	7510	8	0.00
23/08/2013	R204 On 07-August-14			Bond Future	7.99	100.5508	7.9902	100.5508	0.00
23/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1956	2	1956	2	0.00
23/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1927	2	1927	2	0.00
23/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1942	2	1942	2	0.00
23/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3945	4	3945	4	0.00
23/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3900	4	3900	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
23/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3922	4	3922	4	0.00
23/08/2013	R206 On 07-November-13			Bond Future	5.77	102.6516	5.7720	102.6516	0.00
23/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	10	0	10	0	0.00
23/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	10	0	10	0	0.00
23/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	10	0	10	0	0.00
23/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	275	0	275	0	0.00
23/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	273	0	273	0	0.00
23/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	271	0	271	0	0.00
23/08/2013	R207 On 07-November-13			Bond Future	7.86	98.7142	7.8600	98.7142	27,380.00
23/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	211	0	211	0	0.00
23/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	206	0	206	0	0.00
23/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	201	0	201	0	0.00
23/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	5891	7	5891	7	0.00
23/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	5845	6	5845	6	0.00
23/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	5937	7	5937	7	0.00
23/08/2013	R207 On 06-February-14			Bond Future	7.99	96.3703	7.9939	96.3703	0.00
23/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	507	0	507	0	0.00
23/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	514	0	514	0	0.00
23/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	500	0	500	0	0.00
23/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	6865	7	6865	7	0.00
23/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	6907	8	6907	8	0.00
23/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	6823	7	6823	7	0.00
23/08/2013	R207 On 08-May-14			Bond Future	8.14	97.6680	8.1364	97.6680	0.00
23/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	523	0	523	0	0.00
23/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	529	0	529	0	0.00
23/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	517	0	517	0	0.00
23/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	9450	10	9450	10	0.00
23/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	9493	10	9493	10	0.00
23/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	9408	10	9408	10	0.00
23/08/2013	R207 On 07-August-14			Bond Future	8.29	95.3507	8.2895	95.3507	0.00
23/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2395	2	2395	2	0.00
23/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2428	2	2428	2	0.00
23/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2411	2	2411	2	0.00
23/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	4915	5	4915	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
23/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	4942	5	4942	5	0.00
23/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	4889	5	4889	5	0.00
23/08/2013	R208 On 07-November-13			Bond Future	7.99	93.0233	7.9932	93.0233	14,428.00
23/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	190	0	190	0	0.00
23/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	862	1	862	1	0.00
23/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	185	0	185	0	0.00
23/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	195	0	195	0	0.00
23/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	3502	4	3502	4	1,520.00
23/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	6790	8	6790	8	0.00
23/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	6685	8	6685	8	0.00
23/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	6738	8	6738	8	0.00
23/08/2013	R208 On 06-February-14			Bond Future	8.12	94.2439	8.1156	94.2439	0.00
23/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	502	0	502	0	0.00
23/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	510	0	510	0	0.00
23/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	518	0	518	0	0.00
23/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	7750	9	7750	9	0.00
23/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	7798	9	7798	9	0.00
23/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	7846	9	7846	9	0.00
23/08/2013	R208 On 08-May-14			Bond Future	8.24	92.1164	8.2400	92.1164	0.00
23/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	392	0	392	0	0.00
23/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	403	0	403	0	0.00
23/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	397	0	397	0	0.00
23/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	10642	12	10642	12	0.00
23/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	10541	11	10541	11	0.00
23/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	10592	11	10592	11	0.00
23/08/2013	R208 On 07-August-14			Bond Future	8.37	93.3640	8.3712	93.3640	0.00
23/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2474	2	2474	2	0.00
23/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2455	2	2455	2	0.00
23/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2493	2	2493	2	0.00
23/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5242	6	5242	6	0.00
23/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5212	6	5212	6	0.00
23/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5273	6	5273	6	0.00
23/08/2013	R209 On 07-November-13			Bond Future	9.31	70.7051	9.3125	70.7051	19,302.00
23/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1201	1	1201	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
23/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1500	1	1500	1	0.00
23/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	3329	3	3329	3	0.00
23/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1523	1	1523	1	0.00
23/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2801	2	2801	2	0.00
23/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1546	1	1546	1	0.00
23/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3708	3	3708	3	0.00
23/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4526	4	4526	4	0.00
23/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5415	6	5415	6	0.00
23/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2705	3	2705	3	5,000.00
23/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6223	7	6223	7	4,700.00
23/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5306	6	5306	6	0.00
23/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3252	4	3252	4	1,000.00
23/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1826	2	1826	2	1,520.00
23/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5360	6	5360	6	0.00
23/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2380	3	2380	3	980.00
23/08/2013	R209 On 06-February-14			Bond Future	9.41	71.6328	9.4127	71.6328	0.00
23/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1922	2	1922	2	0.00
23/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1964	2	1964	2	0.00
23/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1943	2	1943	2	0.00
23/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	8533	10	8533	10	0.00
23/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8474	10	8474	10	0.00
23/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8414	9	8414	9	0.00
23/08/2013	R209 On 08-May-14			Bond Future	9.51	69.4525	9.5124	69.4525	0.00
23/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1336	1	1336	1	0.00
23/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1322	1	1322	1	0.00
23/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1308	1	1308	1	0.00
23/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	14530	16	14530	16	0.00
23/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	14607	16	14607	16	0.00
23/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	14453	16	14453	16	0.00
23/08/2013	R209 On 07-August-14			Bond Future	9.61	70.3931	9.6138	70.3931	0.00
23/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4466	4	4466	4	0.00
23/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4494	4	4494	4	0.00
23/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4438	4	4438	4	0.00
23/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8440	9	8440	9	0.00

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23/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8533	9	8533	9	0.00
23/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8487	9	8487	9	0.00
23/08/2013	R210 On 07-November-13			Bond Future	151.80	151.4584	151.8010	151.4584	1,237.00
23/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	8189	9	8189	9	0.00
23/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	8199	9	8199	9	0.00
23/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	8209	9	8209	9	0.00
23/08/2013	R211 On 07-November-13			Bond Future	128.59	128.6235	128.5939	128.6235	522.00
23/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	1406	1	1406	1	0.00
23/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	1416	1	1416	1	0.00
23/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	1396	1	1396	1	0.00
23/08/2013	R212 On 07-November-13			Bond Future	128.58	128.6000	128.5756	128.6000	21,791.00
23/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	4424	4	4424	4	0.00
23/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	4434	4	4434	4	0.00
23/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	4414	4	4414	4	0.00
23/08/2013	R213 On 07-November-13			Bond Future	9.13	81.5853	9.1325	81.5853	12,136.00
23/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1442	1	1442	1	0.00
23/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1419	1	1419	1	0.00
23/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1396	1	1396	1	0.00
23/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5520	7	5520	7	0.00
23/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5463	7	5463	7	0.00
23/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5577	7	5577	7	0.00
23/08/2013	R213 On 06-February-14			Bond Future	9.24	82.6557	9.2409	82.6557	0.00
23/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1879	2	1879	2	0.00
23/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1900	2	1900	2	0.00
23/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1920	2	1920	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
23/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	9204	10	9204	10	0.00
23/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	9142	10	9142	10	0.00
23/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	9267	10	9267	10	0.00
23/08/2013	R213 On 08-May-14			Bond Future	9.34	80.2304	9.3447	80.2304	0.00
23/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1330	1	1330	1	0.00
23/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1358	1	1358	1	0.00
23/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1344	1	1344	1	0.00
23/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	14939	16	14939	16	0.00
23/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	15015	16	15015	16	0.00
23/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	14863	16	14863	16	0.00
23/08/2013	R213 On 07-August-14			Bond Future	9.45	81.3171	9.4520	81.3171	0.00
23/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4491	4	4491	4	0.00
23/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4547	4	4547	4	0.00
23/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4519	4	4519	4	0.00
23/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	8871	10	8871	10	0.00
23/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	8919	10	8919	10	0.00
23/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	8966	10	8966	10	0.00
23/08/2013	R214 On 07-November-13			Bond Future	9.44	71.0333	9.4383	71.0333	2,427.00
23/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	159	0	159	0	0.00
23/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	155	0	155	0	0.00
23/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	151	0	151	0	0.00
23/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	14176	16	14176	16	0.00
23/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	14081	16	14081	16	0.00
23/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	14271	16	14271	16	0.00
23/08/2013	R214 On 06-February-14			Bond Future	9.54	71.9653	9.5413	71.9653	0.00
23/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	3001	2	3001	2	0.00
23/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2974	2	2974	2	0.00
23/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2946	2	2946	2	0.00
23/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7077	8	7077	8	0.00
23/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7130	8	7130	8	0.00
23/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7026	8	7026	8	0.00
23/08/2013	R248 On 07-November-13			Bond Future	9.50	92.0728	9.4956	92.0728	780.00
23/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R248 On 07-November-13	7.84	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
23/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	18049	20	18049	20	0.00
23/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	18178	20	18178	20	0.00
23/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	18307	20	18307	20	0.00
23/08/2013	R248 On 06-February-14			Bond Future	9.60	93.2808	9.6016	93.2808	0.00
23/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
23/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	4947	7	4947	7	0.00
23/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	4845	7	4845	7	0.00
23/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	4744	7	4744	7	0.00