



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	2025 On 07-November-13			Bond Future	108.27	108.2727	108.2729	108.2727	0.00
16/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
16/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
16/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
16/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	2737	3	2737	3	0.00
16/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	2727	3	2727	3	0.00
16/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	2717	3	2717	3	0.00
16/09/2013	2037 On 07-November-13			Bond Future	8.99	97.1201	8.9887	97.1201	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	3797	3	3797	3	0.00
16/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	3971	3	3971	3	0.00
16/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	3884	3	3884	3	0.00
16/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
16/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
16/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
16/09/2013	2037 On 06-February-14			Bond Future	9.08	94.1379	9.0825	94.1379	0.00
16/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	2660	2	2660	2	0.00
16/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	2747	2	2747	2	0.00
16/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	2573	2	2573	2	0.00
16/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
16/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
16/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
16/09/2013	2037 On 08-May-14			Bond Future	9.18	95.4260	9.1757	95.4260	0.00
16/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	1896	1	1896	1	0.00
16/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	1722	1	1722	1	0.00
16/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	1809	1	1809	1	0.00
16/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
16/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
16/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
16/09/2013	2038 On 07-November-13			Bond Future	104.96	104.9615	104.9628	104.9615	0.00
16/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
16/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
16/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
16/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	5027	5	5027	5	0.00
16/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	5037	5	5037	5	0.00
16/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	5047	5	5047	5	0.00
16/09/2013	2050 On 07-November-13			Bond Future	108.01	108.0077	108.0095	108.0077	122.00
16/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
16/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
16/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
16/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	1991	2	1991	2	0.00
16/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	2001	2	2001	2	0.00
16/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	1981	2	1981	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
16/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	AL37 On 07-November-13			Index Future	409.29	407.7590	409.2870	407.7590	0.00
16/09/2013	AL37 On 06-February-14			Index Future	414.66	413.1110	414.6600	413.1110	0.00
16/09/2013	AL7T On 07-November-13			Index Future	484.59	481.7440	484.5850	481.7440	1.00
16/09/2013	AL7T On 06-February-14			Index Future	490.95	488.0660	490.9470	488.0660	0.00
16/09/2013	ALBI On 07-November-13			Index Future	435.53	433.3730	435.5340	433.3730	769.00
16/09/2013	ALBI On 06-February-14			Index Future	441.25	439.0610	441.2510	439.0610	73.00
16/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	CES1 On 20-April-18			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
16/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2013	EL28 On 07-November-13			Bond Future	109.40	109.3962	109.3980	109.3962	0.00
16/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
16/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
16/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
16/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	612	1	612	1	0.00
16/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	602	1	602	1	0.00
16/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	592	1	592	1	0.00
16/09/2013	ES33 On 07-November-13			Bond Future	9.42	83.4899	9.4247	83.4899	6,292.00
16/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
16/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
16/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
16/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7718	8	7718	8	0.00
16/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7630	8	7630	8	0.00
16/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7542	8	7542	8	0.00
16/09/2013	ES33 On 06-February-14			Bond Future	9.54	84.5856	9.5383	84.5856	0.00
16/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	13	0	13	0	0.00
16/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	164	0	164	0	0.00
16/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	89	0	89	0	0.00
16/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
16/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
16/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	1	0	1	0.00
16/09/2013	GOVI On 07-November-13			GOVI	434.79	432.6650	434.7890	432.6650	123.00
16/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
16/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
16/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
16/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	112210	13	112210	13	0.00
16/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	112110	13	112110	13	0.00
16/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	112010	13	112010	13	0.00
16/09/2013	GOVI On 06-February-14			GOVI	440.50	438.3430	440.4970	438.3430	269.00
16/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	5070	0	5070	0	0.00
16/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	4870	0	4870	0	0.00

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16/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	4970	0	4970	0	0.00
16/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	2	0	2	0.00
16/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	2	0	2	0.00
16/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	2	0	2	0.00
16/09/2013	GOVI On 08-May-14			GOVI	446.51	444.3370	446.5120	444.3370	0.00
16/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	45020	2	45020	2	0.00
16/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	45120	2	45120	2	0.00
16/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	45220	2	45220	2	0.00
16/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
16/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
16/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
16/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/09/2013	IGOV On 07-November-13			Index Future	194.07	194.0470	194.0740	194.0470	1,136.00
16/09/2013	IGOV On 06-February-14			Index Future	196.65	196.6170	196.6460	196.6170	174.00
16/09/2013	ILBI On 07-November-13			Index Future	525.40	524.0080	525.4020	524.0080	0.00
16/09/2013	ILBI On 06-February-14			Index Future	532.50	531.0850	532.4980	531.0850	186.00
16/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.13	94.8600	5.1300	94.8600	700.00
16/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	0.00
16/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.18	94.7900	5.1800	94.7900	3,000.00
16/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.25	94.7100	5.2500	94.7100	1,500.00
16/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.27	94.6800	5.2700	94.6800	1,000.00
16/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.40	94.5100	5.4000	94.5100	0.00
16/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.43	94.4500	5.4300	94.4500	400.00
16/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.82	94.0700	5.8200	94.0700	1,000.00
16/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.07	93.8000	6.0700	93.8000	0.00
16/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.37	93.4900	6.3700	93.4900	0.00
16/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.1700	6.6900	93.1700	250.00
16/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.98	92.8600	6.9800	92.8600	0.00

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16/09/2013	R023 On 07-November-13			Bond Future	7.73	100.9361	7.7350	100.9361	11,802.00
16/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	8526	9	8526	9	0.00
16/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	8599	9	8599	9	0.00
16/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	8453	9	8453	9	0.00
16/09/2013	R023 On 06-February-14			Bond Future	7.83	102.2608	7.8324	102.2608	0.00
16/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	112	0	112	0	0.00
16/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	176	0	176	0	0.00
16/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	49	0	49	0	0.00
16/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	1	0	1	0.00
16/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	1	0	1	0.00
16/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	1	0	1	0.00
16/09/2013	R157 On 07-November-13			Bond Future	6.07	114.7807	6.0692	114.7807	30,097.00
16/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	196	0	196	0	0.00
16/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	192	0	192	0	0.00
16/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	201	0	201	0	0.00
16/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1075	1	1075	1	0.00
16/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1089	1	1089	1	0.00
16/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1061	1	1061	1	0.00
16/09/2013	R157 On 06-February-14			Bond Future	6.21	116.2870	6.2136	116.2870	280.00
16/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	445	0	445	0	0.00
16/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	456	0	456	0	0.00
16/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	451	0	451	0	0.00
16/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1358	1	1358	1	0.00
16/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1369	1	1369	1	0.00
16/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1348	1	1348	1	0.00
16/09/2013	R157 On 08-May-14			Bond Future	6.35	111.0683	6.3526	111.0683	0.00
16/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	334	0	334	0	0.00
16/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	331	0	331	0	0.00
16/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	328	0	328	0	0.00
16/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1901	2	1901	2	0.00
16/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	1912	2	1912	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
16/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1891	2	1891	2	0.00
16/09/2013	R157 On 07-August-14			Bond Future	6.52	112.6102	6.5234	112.6102	0.00
16/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1110	1	1110	1	0.00
16/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1117	1	1117	1	0.00
16/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1122	1	1122	1	0.00
16/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	873	1	873	1	0.00
16/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	869	1	869	1	0.00
16/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	864	1	864	1	0.00
16/09/2013	R186 On 07-November-13			Bond Future	8.11	122.4084	8.1089	122.4084	58,331.00
16/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	2966	3	2966	3	0.00
16/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	4868	4	4868	4	0.00
16/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	6445	6	6445	6	0.00
16/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	107	0	107	0	1,000.00
16/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	8165	8	8165	8	0.00
16/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	3495	3	3495	3	0.00
16/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	44	0	44	0	5,290.00
16/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	3058	3	3058	3	0.00
16/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2364	2	2364	2	1,000.00
16/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	3012	3	3012	3	0.00
16/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	3353	4	3353	4	0.00
16/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	851	1	851	1	1,030.00
16/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	2686	3	2686	3	0.00
16/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	1410	2	1410	2	4,000.00
16/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	2231	3	2231	3	250.00
16/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	13309	14	13309	14	0.00
16/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	15892	17	15892	17	0.00
16/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	2642	3	2642	3	0.00
16/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	2599	3	2599	3	0.00
16/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	489	1	489	1	1,200.00
16/09/2013	R186 On 06-February-14			Bond Future	8.20	118.7254	8.2024	118.7254	104.00
16/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2899	3	2899	3	0.00
16/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2866	3	2866	3	0.00
16/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2932	3	2932	3	0.00
16/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	6928	7	6928	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
16/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	6988	8	6988	8	0.00
16/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	7048	8	7048	8	0.00
16/09/2013	R186 On 08-May-14			Bond Future	8.29	120.3496	8.2939	120.3496	0.00
16/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	2060	2	2060	2	0.00
16/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	2039	2	2039	2	0.00
16/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	2081	2	2081	2	0.00
16/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	12951	14	12951	14	0.00
16/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	13028	14	13028	14	0.00
16/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	13104	14	13104	14	0.00
16/09/2013	R186 On 07-August-14			Bond Future	8.39	116.7286	8.3853	116.7286	0.00
16/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	6254	6	6254	6	0.00
16/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	6333	6	6333	6	0.00
16/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	6294	6	6294	6	0.00
16/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	7017	7	7017	7	0.00
16/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	7063	8	7063	8	0.00
16/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	6972	7	6972	7	0.00
16/09/2013	R197 On 07-November-13			Bond Future	275.84	275.8379	275.8372	275.8379	2,100.00
16/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	4163	4	4163	4	0.00
16/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	4173	4	4173	4	0.00
16/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	4153	4	4153	4	0.00
16/09/2013	R201 On 07-November-13			Bond Future	5.15	107.2044	5.1538	107.2044	0.00
16/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	146	0	146	0	0.00
16/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	149	0	149	0	0.00
16/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	153	0	153	0	0.00
16/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	537	1	537	1	0.00
16/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	530	1	530	1	0.00
16/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	545	1	545	1	0.00
16/09/2013	R201 On 06-February-14			Bond Future	5.11	104.2034	5.1100	104.2034	0.00
16/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	476	0	476	0	0.00
16/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	486	0	486	0	0.00
16/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	481	0	481	0	0.00

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16/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	362	0	362	0	0.00
16/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	359	0	359	0	0.00
16/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	366	0	366	0	0.00
16/09/2013	R201 On 08-May-14			Bond Future	4.94	105.6289	4.9431	105.6289	0.00
16/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	373	0	373	0	0.00
16/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	376	0	376	0	0.00
16/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	370	0	370	0	0.00
16/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	487	1	487	1	0.00
16/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	490	1	490	1	0.00
16/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	493	1	493	1	0.00
16/09/2013	R201 On 07-August-14			Bond Future	4.44	102.6856	4.4419	102.6856	0.00
16/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	530	0	530	0	0.00
16/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	535	1	535	1	0.00
16/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	533	1	533	1	0.00
16/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	223	0	223	0	0.00
16/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	222	0	222	0	0.00
16/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	221	0	221	0	0.00
16/09/2013	R202 On 07-November-13			Bond Future	202.60	202.6017	202.6044	202.6017	43,251.00
16/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	6396	6	6396	6	0.00
16/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	6406	6	6406	6	0.00
16/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	6386	6	6386	6	0.00
16/09/2013	R203 On 07-November-13			Bond Future	6.86	105.6398	6.8601	105.6398	19,611.00
16/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	88	0	88	0	0.00
16/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	94	0	94	0	0.00
16/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	91	0	91	0	0.00
16/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103700	103	103700	103	0.00
16/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	31	0	31	0	15.00
16/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	3085	3	3085	3	0.00
16/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	3053	3	3053	3	0.00
16/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
16/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	3117	3	3117	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
16/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	4059	4	4059	4	0.00
16/09/2013	R203 On 06-February-14			Bond Future	6.99	107.0262	6.9912	107.0262	0.00
16/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	410	0	410	0	0.00
16/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	424	0	424	0	0.00
16/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	296	0	296	0	16.00
16/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	417	0	417	0	0.00
16/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	3181	3	3181	3	0.00
16/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3697	4	3697	4	0.00
16/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	3154	3	3154	3	0.00
16/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	3128	3	3128	3	0.00
16/09/2013	R203 On 08-May-14			Bond Future	7.12	104.3287	7.1163	104.3287	0.00
16/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	361	0	361	0	0.00
16/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	371	0	371	0	0.00
16/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	366	0	366	0	0.00
16/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	2149	2	2149	2	16.00
16/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4576	5	4576	5	0.00
16/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1305	1	1305	1	0.00
16/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4523	5	4523	5	0.00
16/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4550	5	4550	5	0.00
16/09/2013	R203 On 07-August-14			Bond Future	7.25	105.7767	7.2497	105.7767	0.00
16/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	2019	2	2019	2	0.00
16/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	2004	2	2004	2	0.00
16/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1990	2	1990	2	0.00
16/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1865	2	1865	2	0.00
16/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1851	2	1851	2	0.00
16/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1878	2	1878	2	0.00
16/09/2013	R204 On 07-November-13			Bond Future	7.07	106.6976	7.0711	106.6976	29,247.00
16/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	189	0	189	0	0.00
16/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	1057	1	1057	1	0.00
16/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	195	0	195	0	0.00
16/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	201	0	201	0	0.00
16/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3598	4	3598	4	0.00
16/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1365	2	1365	2	1,270.00
16/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3559	4	3559	4	0.00

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16/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3637	4	3637	4	0.00
16/09/2013	R204 On 06-February-14			Bond Future	7.18	104.0678	7.1815	104.0678	0.00
16/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	692	1	692	1	0.00
16/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	712	1	712	1	0.00
16/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	702	1	702	1	0.00
16/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	4019	4	4019	4	0.00
16/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	3987	4	3987	4	0.00
16/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	3954	4	3954	4	0.00
16/09/2013	R204 On 08-May-14			Bond Future	7.29	105.4914	7.2913	105.4914	0.00
16/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	701	1	701	1	0.00
16/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	692	1	692	1	0.00
16/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	709	1	709	1	0.00
16/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5744	6	5744	6	0.00
16/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5677	6	5677	6	0.00
16/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5711	6	5711	6	0.00
16/09/2013	R204 On 07-August-14			Bond Future	7.41	102.9240	7.4056	102.9240	0.00
16/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2854	3	2854	3	0.00
16/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2815	3	2815	3	0.00
16/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2835	3	2835	3	0.00
16/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2688	3	2688	3	0.00
16/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2652	3	2652	3	0.00
16/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2670	3	2670	3	0.00
16/09/2013	R206 On 07-November-13			Bond Future	5.20	102.7973	5.1962	102.7973	0.00
16/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	35	0	35	0	0.00
16/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	36	0	36	0	0.00
16/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	35	0	35	0	0.00
16/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	197	0	197	0	0.00
16/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	196	0	196	0	0.00
16/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	194	0	194	0	0.00
16/09/2013	R207 On 07-November-13			Bond Future	7.38	101.2353	7.3796	101.2353	27,295.00
16/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	369	0	369	0	0.00
16/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	360	0	360	0	0.00
16/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	351	0	351	0	0.00
16/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	3738	4	3738	4	0.00

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16/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3696	4	3696	4	0.00
16/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	3780	4	3780	4	0.00
16/09/2013	R207 On 06-February-14			Bond Future	7.49	98.9247	7.4875	98.9247	0.00
16/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	863	1	863	1	0.00
16/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	874	1	874	1	0.00
16/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	851	1	851	1	0.00
16/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	4883	5	4883	5	0.00
16/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	4920	5	4920	5	0.00
16/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	4846	5	4846	5	0.00
16/09/2013	R207 On 08-May-14			Bond Future	7.60	100.2781	7.5974	100.2781	0.00
16/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	828	1	828	1	0.00
16/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	837	1	837	1	0.00
16/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	819	1	819	1	0.00
16/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	7367	8	7367	8	0.00
16/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	7406	8	7406	8	0.00
16/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	7327	8	7327	8	0.00
16/09/2013	R207 On 07-August-14			Bond Future	7.71	98.0295	7.7111	98.0295	0.00
16/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3405	3	3405	3	0.00
16/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3448	3	3448	3	0.00
16/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3426	3	3426	3	0.00
16/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3474	4	3474	4	0.00
16/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3496	4	3496	4	0.00
16/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3452	4	3452	4	0.00
16/09/2013	R208 On 07-November-13			Bond Future	7.51	96.0531	7.5061	96.0531	14,354.00
16/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	335	0	335	0	0.00
16/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1558	1	1558	1	0.00
16/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	326	0	326	0	0.00
16/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	344	0	344	0	0.00
16/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1592	2	1592	2	1,520.00
16/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	4324	5	4324	5	0.00
16/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	4228	5	4228	5	0.00
16/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	4276	5	4276	5	0.00
16/09/2013	R208 On 06-February-14			Bond Future	7.61	97.3136	7.6059	97.3136	0.00
16/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	892	1	892	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
16/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	905	1	905	1	0.00
16/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	918	1	918	1	0.00
16/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	5508	6	5508	6	0.00
16/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	5552	6	5552	6	0.00
16/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	5595	6	5595	6	0.00
16/09/2013	R208 On 08-May-14			Bond Future	7.70	95.2479	7.7023	95.2479	0.00
16/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	782	1	782	1	0.00
16/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	801	1	801	1	0.00
16/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	792	1	792	1	0.00
16/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	8337	9	8337	9	0.00
16/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	8244	9	8244	9	0.00
16/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	8290	9	8290	9	0.00
16/09/2013	R208 On 07-August-14			Bond Future	7.80	96.5700	7.8004	96.5700	0.00
16/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3594	3	3594	3	0.00
16/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3569	3	3569	3	0.00
16/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3618	3	3618	3	0.00
16/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3596	4	3596	4	0.00
16/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3571	4	3571	4	0.00
16/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3621	4	3621	4	0.00
16/09/2013	R209 On 07-November-13			Bond Future	8.82	75.3358	8.8193	75.3358	19,302.00
16/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1968	2	1968	2	0.00
16/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2456	2	2456	2	0.00
16/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	5248	5	5248	5	0.00
16/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2494	2	2494	2	0.00
16/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	4477	4	4477	4	0.00
16/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2531	2	2531	2	0.00
16/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	5784	5	5784	5	0.00
16/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	6899	7	6899	7	0.00
16/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	2685	3	2685	3	0.00
16/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	936	1	936	1	5,000.00
16/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	3303	4	3303	4	4,700.00
16/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	2604	3	2604	3	0.00
16/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	1241	1	1241	1	1,000.00
16/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	511	1	511	1	1,520.00

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16/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	2644	3	2644	3	0.00
16/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	769	1	769	1	980.00
16/09/2013	R209 On 06-February-14			Bond Future	8.90	76.3245	8.9047	76.3245	410.00
16/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	3004	3	3004	3	0.00
16/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	3066	3	3066	3	0.00
16/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	3035	3	3035	3	0.00
16/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	5880	6	5880	6	0.00
16/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	5830	6	5830	6	0.00
16/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	5780	6	5780	6	0.00
16/09/2013	R209 On 08-May-14			Bond Future	8.99	74.2233	8.9871	74.2233	0.00
16/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	2089	2	2089	2	0.00
16/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	2069	2	2069	2	0.00
16/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	2049	2	2049	2	0.00
16/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	11476	12	11476	12	0.00
16/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	11546	12	11546	12	0.00
16/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	11405	12	11405	12	0.00
16/09/2013	R209 On 07-August-14			Bond Future	9.07	75.2536	9.0691	75.2536	0.00
16/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	6140	6	6140	6	0.00
16/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	6175	6	6175	6	0.00
16/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	6105	6	6105	6	0.00
16/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	6243	7	6243	7	0.00
16/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	6322	7	6322	7	0.00
16/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	6282	7	6282	7	0.00
16/09/2013	R210 On 07-November-13			Bond Future	154.73	154.7299	154.7313	154.7299	1,319.00
16/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	5259	5	5259	5	0.00
16/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	5269	5	5269	5	0.00
16/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	5279	5	5279	5	0.00
16/09/2013	R211 On 07-November-13			Bond Future	128.31	128.3171	128.3115	128.3171	522.00
16/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R211 On 07-November-13	129.99	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
16/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1688	2	1688	2	0.00
16/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1698	2	1698	2	0.00
16/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1678	2	1678	2	0.00
16/09/2013	R212 On 07-November-13			Bond Future	129.80	129.6523	129.7972	129.6523	21,791.00
16/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	3203	3	3203	3	0.00
16/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	3213	3	3213	3	0.00
16/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	3193	3	3193	3	0.00
16/09/2013	R213 On 07-November-13			Bond Future	8.67	85.9729	8.6684	85.9729	19,495.00
16/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2310	2	2310	2	0.00
16/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2274	2	2274	2	0.00
16/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2237	2	2237	2	0.00
16/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	2817	3	2817	3	0.00
16/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	2774	3	2774	3	0.00
16/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	2861	3	2861	3	0.00
16/09/2013	R213 On 06-February-14			Bond Future	8.76	87.1012	8.7619	87.1012	0.00
16/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2819	3	2819	3	0.00
16/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2848	3	2848	3	0.00
16/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2878	3	2878	3	0.00
16/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	6548	7	6548	7	0.00
16/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	6495	7	6495	7	0.00
16/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	6601	7	6601	7	0.00
16/09/2013	R213 On 08-May-14			Bond Future	8.85	84.7539	8.8485	84.7539	0.00
16/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	2028	2	2028	2	0.00
16/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	2068	2	2068	2	0.00
16/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	2048	2	2048	2	0.00
16/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	11973	12	11973	12	0.00
16/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	12043	13	12043	13	0.00
16/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	11903	12	11903	12	0.00
16/09/2013	R213 On 07-August-14			Bond Future	8.94	85.9303	8.9360	85.9303	0.00
16/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	6071	6	6071	6	0.00
16/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	6141	6	6141	6	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
16/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	6106	6	6106	6	0.00
16/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	6714	7	6714	7	0.00
16/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	6755	7	6755	7	0.00
16/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	6796	7	6796	7	0.00
16/09/2013	R214 On 07-November-13			Bond Future	8.99	75.6886	8.9859	75.6886	2,427.00
16/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	195	0	195	0	0.00
16/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	189	0	189	0	0.00
16/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	184	0	184	0	0.00
16/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	10742	11	10742	11	0.00
16/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	10649	11	10649	11	0.00
16/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	10836	11	10836	11	0.00
16/09/2013	R214 On 06-February-14			Bond Future	9.07	76.6819	9.0746	76.6819	0.00
16/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4309	4	4309	4	0.00
16/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4272	4	4272	4	0.00
16/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4236	4	4236	4	0.00
16/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	4862	5	4862	5	0.00
16/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	4905	5	4905	5	0.00
16/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	4819	5	4819	5	0.00
16/09/2013	R248 On 07-November-13			Bond Future	9.02	98.3447	9.0167	98.3447	10,260.00
16/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	13335	14	13335	14	0.00
16/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	13464	14	13464	14	0.00
16/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	13594	14	13594	14	0.00
16/09/2013	R248 On 06-February-14			Bond Future	9.11	99.6353	9.1068	99.6353	0.00
16/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	32	0	32	0	0.00
16/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
16/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	171	1	171	1	0.00
16/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	69	1	69	1	0.00
16/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	1	0	1	0.00