



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
23/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	2025 On 07-November-13			Bond Future	109.98	110.0395	109.9837	110.0395	0.00
23/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
23/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
23/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
23/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	1026	1	1026	1	0.00
23/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	1016	1	1016	1	0.00
23/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	1006	1	1006	1	0.00
23/09/2013	2037 On 07-November-13			Bond Future	8.86	98.8604	8.8640	98.8604	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
23/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	4970	5	4970	5	0.00
23/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	5144	5	5144	5	0.00
23/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	5057	5	5057	5	0.00
23/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2037 On 06-February-14			Bond Future	8.95	95.9023	8.9538	95.9023	0.00
23/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	3849	4	3849	4	0.00
23/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	3936	4	3936	4	0.00
23/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	3762	4	3762	4	0.00
23/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2037 On 08-May-14			Bond Future	9.04	97.2104	9.0434	97.2104	0.00
23/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	3097	3	3097	3	0.00
23/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	2923	3	2923	3	0.00
23/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	3010	3	3010	3	0.00
23/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2038 On 07-November-13			Bond Future	106.15	106.1496	106.1510	106.1496	0.00
23/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
23/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
23/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
23/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	3839	4	3839	4	0.00
23/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	3849	4	3849	4	0.00
23/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	3859	4	3859	4	0.00
23/09/2013	2050 On 07-November-13			Bond Future	110.13	110.1292	110.1308	110.1292	122.00
23/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	141	0	141	0	0.00
23/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	131	0	131	0	0.00
23/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	121	0	121	0	0.00
23/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
23/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	AL37 On 07-November-13			Index Future	411.23	411.4450	411.2310	411.4450	0.00
23/09/2013	AL37 On 06-February-14			Index Future	416.64	416.8500	416.6350	416.8500	0.00
23/09/2013	AL7T On 07-November-13			Index Future	488.77	489.0370	488.7680	489.0370	1.00
23/09/2013	AL7T On 06-February-14			Index Future	495.19	495.4610	495.1910	495.4610	0.00
23/09/2013	ALBI On 07-November-13			Index Future	439.07	439.1990	439.0650	439.1990	769.00
23/09/2013	ALBI On 06-February-14			Index Future	444.84	444.9690	444.8350	444.9690	73.00
23/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	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
23/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2013	EL28 On 07-November-13			Bond Future	110.49	110.4851	110.4868	110.4851	0.00
23/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	487	0	487	0	0.00
23/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	497	0	497	0	0.00
23/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	477	0	477	0	0.00
23/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
23/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
23/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
23/09/2013	ES33 On 07-November-13			Bond Future	9.33	84.7817	9.3339	84.7817	6,292.00
23/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
23/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
23/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
23/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7013	7	7013	7	0.00
23/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6925	7	6925	7	0.00
23/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6837	7	6837	7	0.00
23/09/2013	ES33 On 06-February-14			Bond Future	9.44	85.8955	9.4443	85.8955	0.00
23/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	728	1	728	1	0.00
23/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	879	1	879	1	0.00
23/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	804	1	804	1	0.00
23/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
23/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
23/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
23/09/2013	GOVI On 07-November-13			GOVI	438.34	438.4660	438.3400	438.4660	127.00
23/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
23/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
23/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
23/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	76700	8	76700	8	0.00
23/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	76600	8	76600	8	0.00
23/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	76500	8	76500	8	0.00
23/09/2013	GOVI On 06-February-14			GOVI	444.10	444.2260	444.1000	444.2260	269.00
23/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	41100	4	41100	4	0.00
23/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	40900	4	40900	4	0.00

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23/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	41000	4	41000	4	0.00
23/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
23/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
23/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
23/09/2013	GOVI On 08-May-14			GOVI	450.15	450.2820	450.1470	450.2820	0.00
23/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	81370	8	81370	8	0.00
23/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	81470	8	81470	8	0.00
23/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	81570	8	81570	8	0.00
23/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
23/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
23/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
23/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/09/2013	IGOV On 07-November-13			Index Future	196.80	196.6850	196.7960	196.6850	1,136.00
23/09/2013	IGOV On 06-February-14			Index Future	199.41	199.2930	199.4060	199.2930	174.00
23/09/2013	ILBI On 07-November-13			Index Future	525.59	525.5880	525.5880	525.5880	0.00
23/09/2013	ILBI On 06-February-14			Index Future	532.68	532.6840	532.6840	532.6840	186.00
23/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
23/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.23	94.8200	5.2300	94.8200	3,000.00
23/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.27	94.7400	5.2700	94.7400	1,500.00
23/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.33	94.7000	5.3300	94.7000	1,000.00
23/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.45	94.5700	5.4500	94.5700	0.00
23/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.54	94.5100	5.5400	94.5100	400.00
23/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.83	94.2100	5.8300	94.2100	1,000.00
23/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.11	93.9400	6.1100	93.9400	0.00
23/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.38	93.6800	6.3800	93.6800	0.00
23/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.65	93.3900	6.6500	93.3900	250.00
23/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.92	93.1100	6.9200	93.1100	0.00
23/09/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.19	92.8200	7.1900	92.8200	0.00

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23/09/2013	R023 On 07-November-13			Bond Future	7.59	102.6995	7.5892	102.6995	11,754.00
23/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	7565	7	7565	7	0.00
23/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	7638	8	7638	8	0.00
23/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	7493	7	7493	7	0.00
23/09/2013	R023 On 06-February-14			Bond Future	7.68	104.0487	7.6805	104.0487	0.00
23/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	1087	1	1087	1	0.00
23/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	1150	1	1150	1	0.00
23/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	1023	1	1023	1	0.00
23/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
23/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
23/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
23/09/2013	R157 On 07-November-13			Bond Future	5.99	115.0616	5.9947	115.0616	29,165.00
23/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	198	0	198	0	0.00
23/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	193	0	193	0	0.00
23/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	203	0	203	0	0.00
23/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	938	1	938	1	0.00
23/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	951	1	951	1	0.00
23/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	924	1	924	1	0.00
23/09/2013	R157 On 06-February-14			Bond Future	6.12	116.5732	6.1249	116.5732	280.00
23/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	467	0	467	0	0.00
23/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	479	0	479	0	0.00
23/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	473	0	473	0	0.00
23/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1238	1	1238	1	0.00
23/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1249	1	1249	1	0.00
23/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1228	1	1228	1	0.00
23/09/2013	R157 On 08-May-14			Bond Future	6.25	111.3535	6.2494	111.3535	0.00
23/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	345	0	345	0	0.00
23/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	342	0	342	0	0.00
23/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	338	0	338	0	0.00
23/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1772	2	1772	2	0.00
23/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	1783	2	1783	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
23/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1762	2	1762	2	0.00
23/09/2013	R157 On 07-August-14			Bond Future	6.39	112.9023	6.3921	112.9023	0.00
23/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1159	1	1159	1	0.00
23/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1165	1	1165	1	0.00
23/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1172	1	1172	1	0.00
23/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	778	1	778	1	0.00
23/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	773	1	773	1	0.00
23/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	769	1	769	1	0.00
23/09/2013	R186 On 07-November-13			Bond Future	7.92	124.8850	7.9229	124.8850	57,141.00
23/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	5941	6	5941	6	0.00
23/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	3701	4	3701	4	0.00
23/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	7715	8	7715	8	0.00
23/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	120	0	120	0	1,000.00
23/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	9586	10	9586	10	0.00
23/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	4334	4	4334	4	0.00
23/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	46	0	46	0	5,290.00
23/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	3813	4	3813	4	0.00
23/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2970	3	2970	3	1,000.00
23/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	3757	4	3757	4	0.00
23/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	424	0	424	0	1,030.00
23/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	2263	2	2263	2	0.00
23/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	788	1	788	1	4,000.00
23/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	1725	2	1725	2	0.00
23/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	1374	1	1374	1	250.00
23/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	11626	12	11626	12	0.00
23/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	14198	14	14198	14	0.00
23/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	1691	2	1691	2	0.00
23/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	214	0	214	0	1,200.00
23/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	1657	2	1657	2	0.00
23/09/2013	R186 On 06-February-14			Bond Future	8.01	121.2361	8.0095	121.2361	115.00
23/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	3365	3	3365	3	0.00
23/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	3327	3	3327	3	0.00
23/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	3403	3	3403	3	0.00
23/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	5679	6	5679	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
23/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	5734	6	5734	6	0.00
23/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	5789	6	5789	6	0.00
23/09/2013	R186 On 08-May-14			Bond Future	8.09	122.8895	8.0945	122.8895	0.00
23/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	2335	2	2335	2	0.00
23/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	2311	2	2311	2	0.00
23/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	2359	2	2359	2	0.00
23/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	11491	12	11491	12	0.00
23/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	11565	12	11565	12	0.00
23/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	11639	12	11639	12	0.00
23/09/2013	R186 On 07-August-14			Bond Future	8.18	119.3070	8.1784	119.3070	0.00
23/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	6976	7	6976	7	0.00
23/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	7063	7	7063	7	0.00
23/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	7019	7	7019	7	0.00
23/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	5978	6	5978	6	0.00
23/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	6019	6	6019	6	0.00
23/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	5936	6	5936	6	0.00
23/09/2013	R197 On 07-November-13			Bond Future	278.54	278.5448	278.5433	278.5448	2,049.00
23/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	1457	1	1457	1	0.00
23/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	1467	1	1467	1	0.00
23/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	1447	1	1447	1	0.00
23/09/2013	R201 On 07-November-13			Bond Future	5.12	107.3125	5.1231	107.3125	0.00
23/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	135	0	135	0	0.00
23/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	138	0	138	0	0.00
23/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	142	0	142	0	0.00
23/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	493	0	493	0	0.00
23/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	485	0	485	0	0.00
23/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	500	0	500	0	0.00
23/09/2013	R201 On 06-February-14			Bond Future	5.07	104.3145	5.0685	104.3145	0.00
23/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	483	1	483	1	0.00
23/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	493	1	493	1	0.00
23/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	488	1	488	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
23/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	334	0	334	0	0.00
23/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	330	0	330	0	0.00
23/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	337	0	337	0	0.00
23/09/2013	R201 On 08-May-14			Bond Future	4.89	105.7370	4.8911	105.7370	0.00
23/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	381	0	381	0	0.00
23/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	384	0	384	0	0.00
23/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	378	0	378	0	0.00
23/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	463	0	463	0	0.00
23/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	467	0	467	0	0.00
23/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	470	0	470	0	0.00
23/09/2013	R201 On 07-August-14			Bond Future	4.35	102.7978	4.3468	102.7978	0.00
23/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	545	1	545	1	0.00
23/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	550	1	550	1	0.00
23/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	548	1	548	1	0.00
23/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	204	0	204	0	0.00
23/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	203	0	203	0	0.00
23/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	202	0	202	0	0.00
23/09/2013	R202 On 07-November-13			Bond Future	206.60	205.9816	206.6010	205.9816	43,251.00
23/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	2399	3	2399	3	0.00
23/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	2409	3	2409	3	0.00
23/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	2389	3	2389	3	0.00
23/09/2013	R203 On 07-November-13			Bond Future	6.77	106.3170	6.7668	106.3170	19,611.00
23/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	83	0	83	0	0.00
23/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	89	0	89	0	0.00
23/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	86	0	86	0	0.00
23/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	104020	104	104020	104	0.00
23/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	26	0	26	0	15.00
23/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	2760	3	2760	3	0.00
23/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	2728	3	2728	3	0.00
23/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
23/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	2792	3	2792	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
23/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	3734	4	3734	4	0.00
23/09/2013	R203 On 06-February-14			Bond Future	6.89	107.7137	6.8897	107.7137	0.00
23/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	432	0	432	0	0.00
23/09/2013	R203 On 06-February-14	6.84	Call	Bond Future	1236	1	1236	1	13.00
23/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	447	0	447	0	0.00
23/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	305	0	305	0	16.00
23/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	439	0	439	0	0.00
23/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	2877	3	2877	3	0.00
23/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3381	3	3381	3	0.00
23/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	2851	3	2851	3	0.00
23/09/2013	R203 On 06-February-14	6.84	Put	Bond Future	1396	1	1396	1	0.00
23/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	2826	3	2826	3	0.00
23/09/2013	R203 On 08-May-14			Bond Future	7.01	105.0211	7.0076	105.0211	0.00
23/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	367	0	367	0	0.00
23/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	377	0	377	0	0.00
23/09/2013	R203 On 08-May-14	6.84	Call	Bond Future	1379	1	1379	1	13.00
23/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	372	0	372	0	0.00
23/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	2281	2	2281	2	16.00
23/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4257	4	4257	4	0.00
23/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1112	1	1112	1	0.00
23/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4204	4	4204	4	0.00
23/09/2013	R203 On 08-May-14	6.84	Put	Bond Future	1883	2	1883	2	0.00
23/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4231	4	4231	4	0.00
23/09/2013	R203 On 07-August-14			Bond Future	7.13	106.4816	7.1300	106.4816	0.00
23/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	2118	2	2118	2	0.00
23/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	2103	2	2103	2	0.00
23/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	2087	2	2087	2	0.00
23/09/2013	R203 On 07-August-14	6.84	Call	Bond Future	1468	2	1468	2	30.00
23/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1631	2	1631	2	0.00
23/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1619	2	1619	2	0.00
23/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1643	2	1643	2	0.00
23/09/2013	R203 On 07-August-14	6.84	Put	Bond Future	2280	2	2280	2	0.00
23/09/2013	R204 On 07-November-13			Bond Future	6.95	107.6539	6.9539	107.6539	30,648.00
23/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	191	0	191	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
23/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	1185	1	1185	1	0.00
23/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	197	0	197	0	0.00
23/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	203	0	203	0	0.00
23/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3091	3	3091	3	0.00
23/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	985	1	985	1	1,270.00
23/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3053	3	3053	3	0.00
23/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3130	3	3130	3	0.00
23/09/2013	R204 On 06-February-14			Bond Future	7.06	105.0382	7.0566	105.0382	0.00
23/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	750	1	750	1	0.00
23/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	774	1	774	1	0.00
23/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	762	1	762	1	0.00
23/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	3561	4	3561	4	0.00
23/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	3530	3	3530	3	0.00
23/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	3499	3	3499	3	0.00
23/09/2013	R204 On 08-May-14			Bond Future	7.16	106.4705	7.1593	106.4705	0.00
23/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	739	1	739	1	0.00
23/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	730	1	730	1	0.00
23/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	748	1	748	1	0.00
23/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5263	5	5263	5	0.00
23/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5197	5	5197	5	0.00
23/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5230	5	5230	5	0.00
23/09/2013	R204 On 07-August-14			Bond Future	7.26	103.9195	7.2638	103.9195	0.00
23/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	3003	3	3003	3	0.00
23/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2962	3	2962	3	0.00
23/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2982	3	2982	3	0.00
23/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2305	2	2305	2	0.00
23/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2272	2	2272	2	0.00
23/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2288	2	2288	2	0.00
23/09/2013	R206 On 07-November-13			Bond Future	5.15	102.8272	5.1468	102.8272	0.00
23/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	32	0	32	0	0.00
23/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	33	0	33	0	0.00
23/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	32	0	32	0	0.00
23/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	185	0	185	0	0.00
23/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	184	0	184	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
23/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	183	0	183	0	0.00
23/09/2013	R207 On 07-November-13			Bond Future	7.25	102.4061	7.2477	102.4061	21,305.00
23/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	413	0	413	0	0.00
23/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	402	0	402	0	0.00
23/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	391	0	391	0	0.00
23/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	3136	3	3136	3	0.00
23/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3096	3	3096	3	0.00
23/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	3176	3	3176	3	0.00
23/09/2013	R207 On 06-February-14			Bond Future	7.35	100.1123	7.3484	100.1123	0.00
23/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	966	1	966	1	0.00
23/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	980	1	980	1	0.00
23/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	953	1	953	1	0.00
23/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	4332	4	4332	4	0.00
23/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	4368	4	4368	4	0.00
23/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	4297	4	4297	4	0.00
23/09/2013	R207 On 08-May-14			Bond Future	7.45	101.4776	7.4515	101.4776	0.00
23/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	897	1	897	1	0.00
23/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	907	1	907	1	0.00
23/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	887	1	887	1	0.00
23/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	6777	7	6777	7	0.00
23/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	6816	7	6816	7	0.00
23/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	6738	7	6738	7	0.00
23/09/2013	R207 On 07-August-14			Bond Future	7.56	99.2482	7.5562	99.2482	0.00
23/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3663	4	3663	4	0.00
23/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3709	4	3709	4	0.00
23/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3686	4	3686	4	0.00
23/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3063	3	3063	3	0.00
23/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3083	3	3083	3	0.00
23/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3043	3	3043	3	0.00
23/09/2013	R208 On 07-November-13			Bond Future	7.35	97.4407	7.3546	97.4407	10,081.00
23/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	384	0	384	0	0.00
23/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1861	2	1861	2	0.00
23/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	373	0	373	0	0.00
23/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	395	0	395	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
23/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1065	1	1065	1	1,520.00
23/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	3542	4	3542	4	0.00
23/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	3449	3	3449	3	0.00
23/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	3495	3	3495	3	0.00
23/09/2013	R208 On 06-February-14			Bond Future	7.45	98.7208	7.4471	98.7208	0.00
23/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	982	1	982	1	0.00
23/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	996	1	996	1	0.00
23/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	1011	1	1011	1	0.00
23/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	4760	5	4760	5	0.00
23/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	4801	5	4801	5	0.00
23/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	4842	5	4842	5	0.00
23/09/2013	R208 On 08-May-14			Bond Future	7.54	96.6701	7.5368	96.6701	0.00
23/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	847	1	847	1	0.00
23/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	868	1	868	1	0.00
23/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	858	1	858	1	0.00
23/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	7553	8	7553	8	0.00
23/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	7462	7	7462	7	0.00
23/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	7507	7	7507	7	0.00
23/09/2013	R208 On 07-August-14			Bond Future	7.63	98.0143	7.6265	98.0143	0.00
23/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	4008	4	4008	4	0.00
23/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3981	4	3981	4	0.00
23/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	4035	4	4035	4	0.00
23/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3147	3	3147	3	0.00
23/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3125	3	3125	3	0.00
23/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3169	3	3169	3	0.00
23/09/2013	R209 On 07-November-13			Bond Future	8.70	76.7839	8.7002	76.7839	19,372.00
23/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	2182	2	2182	2	0.00
23/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2736	3	2736	3	0.00
23/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	5834	6	5834	6	0.00
23/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2778	3	2778	3	0.00
23/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2821	3	2821	3	0.00
23/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	4991	5	4991	5	0.00
23/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	6416	6	6416	6	0.00
23/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	7609	8	7609	8	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
23/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	587	1	587	1	5,000.00
23/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	2030	2	2030	2	0.00
23/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	2582	3	2582	3	4,700.00
23/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	1958	2	1958	2	0.00
23/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	819	1	819	1	1,000.00
23/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	286	0	286	0	1,520.00
23/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	1994	2	1994	2	0.00
23/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	465	1	465	1	980.00
23/09/2013	R209 On 06-February-14			Bond Future	8.78	77.7927	8.7820	77.7927	410.00
23/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	3229	3	3229	3	0.00
23/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	3296	3	3296	3	0.00
23/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	3263	3	3263	3	0.00
23/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	5157	5	5157	5	0.00
23/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	5109	5	5109	5	0.00
23/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	5061	5	5061	5	0.00
23/09/2013	R209 On 08-May-14			Bond Future	8.86	75.7083	8.8613	75.7083	0.00
23/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	2221	2	2221	2	0.00
23/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	2199	2	2199	2	0.00
23/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	2178	2	2178	2	0.00
23/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	10648	11	10648	11	0.00
23/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	10717	11	10717	11	0.00
23/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	10579	11	10579	11	0.00
23/09/2013	R209 On 07-August-14			Bond Future	8.94	76.7611	8.9394	76.7611	0.00
23/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	6509	7	6509	7	0.00
23/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	6546	7	6546	7	0.00
23/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	6472	7	6472	7	0.00
23/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	5640	6	5640	6	0.00
23/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	5715	6	5715	6	0.00
23/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	5678	6	5678	6	0.00
23/09/2013	R210 On 07-November-13			Bond Future	158.55	158.7428	158.5504	158.7428	1,449.00
23/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	1440	1	1440	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
23/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	1450	1	1450	1	0.00
23/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	1460	1	1460	1	0.00
23/09/2013	R211 On 07-November-13			Bond Future	128.23	128.2333	128.2278	128.2333	522.00
23/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1772	2	1772	2	0.00
23/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1782	2	1782	2	0.00
23/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1762	2	1762	2	0.00
23/09/2013	R212 On 07-November-13			Bond Future	131.11	131.1097	131.1084	131.1097	21,791.00
23/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	1892	2	1892	2	0.00
23/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	1902	2	1902	2	0.00
23/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	1882	2	1882	2	0.00
23/09/2013	R213 On 07-November-13			Bond Future	8.52	87.7719	8.5235	87.7719	19,495.00
23/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2723	3	2723	3	0.00
23/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2680	3	2680	3	0.00
23/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2638	3	2638	3	0.00
23/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	2067	2	2067	2	0.00
23/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	2030	2	2030	2	0.00
23/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	2104	2	2104	2	0.00
23/09/2013	R213 On 06-February-14			Bond Future	8.61	88.9249	8.6123	88.9249	0.00
23/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	3132	3	3132	3	0.00
23/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	3165	3	3165	3	0.00
23/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	3197	3	3197	3	0.00
23/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	5691	6	5691	6	0.00
23/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	5642	6	5642	6	0.00
23/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	5742	6	5742	6	0.00
23/09/2013	R213 On 08-May-14			Bond Future	8.69	86.5990	8.6948	86.5990	0.00
23/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	2239	2	2239	2	0.00
23/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	2283	2	2283	2	0.00
23/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	2261	2	2261	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
23/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	11000	11	11000	11	0.00
23/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	11068	11	11068	11	0.00
23/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	10932	11	10932	11	0.00
23/09/2013	R213 On 07-August-14			Bond Future	8.78	87.8032	8.7773	87.8032	0.00
23/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	6602	7	6602	7	0.00
23/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	6676	7	6676	7	0.00
23/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	6639	7	6639	7	0.00
23/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	6046	6	6046	6	0.00
23/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	6084	6	6084	6	0.00
23/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	6123	6	6123	6	0.00
23/09/2013	R214 On 07-November-13			Bond Future	8.89	76.9694	8.8871	76.9694	2,427.00
23/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	184	0	184	0	0.00
23/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	178	0	178	0	0.00
23/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	172	0	172	0	0.00
23/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	9935	10	9935	10	0.00
23/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	9842	10	9842	10	0.00
23/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	10029	10	10029	10	0.00
23/09/2013	R214 On 06-February-14			Bond Future	8.97	77.9806	8.9727	77.9806	0.00
23/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4573	5	4573	5	0.00
23/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4534	5	4534	5	0.00
23/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4495	5	4495	5	0.00
23/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	4316	4	4316	4	0.00
23/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	4357	4	4357	4	0.00
23/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	4276	4	4276	4	0.00
23/09/2013	R248 On 07-November-13			Bond Future	8.93	99.9463	8.9278	99.9463	10,260.00
23/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
23/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	12413	12	12413	12	0.00
23/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	12542	12	12542	12	0.00
23/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	12672	13	12672	13	0.00
23/09/2013	R248 On 06-February-14			Bond Future	9.02	101.2592	9.0151	101.2592	0.00
23/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	967	1	967	1	0.00
23/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	765	1	765	1	0.00

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23/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	866	1	866	1	0.00
23/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
23/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
23/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00