



# 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
26/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	2025 On 07-November-13			Bond Future	109.82	109.9842	109.8177	109.9842	0.00
26/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
26/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
26/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
26/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	1192	1	1192	1	0.00
26/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	1182	1	1182	1	0.00
26/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	1172	1	1172	1	0.00
26/09/2013	2037 On 07-November-13			Bond Future	8.92	98.5599	8.9160	98.5599	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
26/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	4478	5	4478	5	0.00
26/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	4652	5	4652	5	0.00
26/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	4565	5	4565	5	0.00
26/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
26/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
26/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
26/09/2013	2037 On 06-February-14			Bond Future	9.01	95.5984	9.0073	95.5984	0.00
26/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	3352	4	3352	4	0.00
26/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	3439	4	3439	4	0.00
26/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	3264	3	3264	3	0.00
26/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
26/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
26/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
26/09/2013	2037 On 08-May-14			Bond Future	9.10	96.8988	9.0988	96.8988	0.00
26/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	2591	3	2591	3	0.00
26/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	2417	3	2417	3	0.00
26/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	2504	3	2504	3	0.00
26/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
26/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
26/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
26/09/2013	2038 On 07-November-13			Bond Future	106.16	106.1561	106.1576	106.1561	0.00
26/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
26/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
26/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
26/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	3832	4	3832	4	0.00
26/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	3842	4	3842	4	0.00
26/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	3852	4	3852	4	0.00
26/09/2013	2050 On 07-November-13			Bond Future	109.87	109.8711	109.8729	109.8711	122.00
26/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
26/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
26/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
26/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	127	0	127	0	0.00
26/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	137	0	137	0	0.00
26/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	117	0	117	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
26/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	AL37 On 07-November-13			Index Future	410.70	411.2100	410.7040	411.2100	0.00
26/09/2013	AL37 On 06-February-14			Index Future	416.10	416.6140	416.1020	416.6140	0.00
26/09/2013	AL7T On 07-November-13			Index Future	487.95	488.6180	487.9470	488.6180	1.00
26/09/2013	AL7T On 06-February-14			Index Future	494.36	495.0390	494.3610	495.0390	0.00
26/09/2013	ALBI On 07-November-13			Index Future	438.22	439.0150	438.2160	439.0150	769.00
26/09/2013	ALBI On 06-February-14			Index Future	443.98	444.7840	443.9760	444.7840	73.00
26/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	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
26/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2013	EL28 On 07-November-13			Bond Future	110.36	110.3586	110.3605	110.3586	0.00
26/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	360	0	360	0	0.00
26/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	370	0	370	0	0.00
26/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	350	0	350	0	0.00
26/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
26/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
26/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
26/09/2013	ES33 On 07-November-13			Bond Future	9.36	84.6993	9.3647	84.6993	6,292.00
26/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
26/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
26/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
26/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7254	7	7254	7	0.00
26/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7165	7	7165	7	0.00
26/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7077	7	7077	7	0.00
26/09/2013	ES33 On 06-February-14			Bond Future	9.48	85.8124	9.4761	85.8124	0.00
26/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	485	1	485	1	0.00
26/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	636	1	636	1	0.00
26/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	561	1	561	1	0.00
26/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
26/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
26/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
26/09/2013	GOVI On 07-November-13			GOVI	437.52	438.3130	437.5230	438.3130	127.00
26/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
26/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
26/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
26/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	84870	8	84870	8	0.00
26/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	84770	8	84770	8	0.00
26/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	84670	8	84670	8	0.00
26/09/2013	GOVI On 06-February-14			GOVI	443.27	444.0730	443.2740	444.0730	269.00
26/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	32840	4	32840	4	0.00
26/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	32640	4	32640	4	0.00

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26/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	32740	4	32740	4	0.00
26/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
26/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
26/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
26/09/2013	GOVI On 08-May-14			GOVI	449.30	450.1110	449.3000	450.1110	0.00
26/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	72900	8	72900	8	0.00
26/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	73000	8	73000	8	0.00
26/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	73100	8	73100	8	0.00
26/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
26/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
26/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
26/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2013	IGOV On 07-November-13			Index Future	196.38	196.7450	196.3770	196.7450	1,136.00
26/09/2013	IGOV On 06-February-14			Index Future	198.98	199.3550	198.9830	199.3550	174.00
26/09/2013	ILBI On 07-November-13			Index Future	533.68	525.5880	533.6790	525.5880	0.00
26/09/2013	ILBI On 06-February-14			Index Future	540.90	532.6840	540.9000	532.6840	186.00
26/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	0.00
26/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.26	94.7700	5.2600	94.7700	3,000.00
26/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.29	94.7500	5.2900	94.7500	1,500.00
26/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.37	94.6800	5.3700	94.6800	1,000.00
26/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.47	94.5800	5.4700	94.5800	0.00
26/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.59	94.4800	5.5900	94.4800	400.00
26/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.91	94.1600	5.9100	94.1600	1,000.00
26/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.19	93.8900	6.1900	93.8900	0.00
26/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.44	93.6400	6.4400	93.6400	0.00
26/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.73	93.3600	6.7300	93.3600	250.00
26/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.98	93.1300	6.9800	93.1300	0.00
26/09/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.24	92.8700	7.2400	92.8700	0.00

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26/09/2013	R023 On 07-November-13			Bond Future	7.62	102.5559	7.6210	102.5559	12,954.00
26/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	7776	8	7776	8	0.00
26/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	7849	8	7849	8	0.00
26/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	7703	8	7703	8	0.00
26/09/2013	R023 On 06-February-14			Bond Future	7.71	103.9036	7.7135	103.9036	0.00
26/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	874	1	874	1	0.00
26/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	937	1	937	1	0.00
26/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	810	1	810	1	0.00
26/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
26/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
26/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
26/09/2013	R157 On 07-November-13			Bond Future	6.06	114.9802	6.0649	114.9802	29,453.00
26/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	151	0	151	0	0.00
26/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	147	0	147	0	0.00
26/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	156	0	156	0	0.00
26/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1022	1	1022	1	0.00
26/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1036	1	1036	1	0.00
26/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1007	1	1007	1	0.00
26/09/2013	R157 On 06-February-14			Bond Future	6.21	116.4912	6.2073	116.4912	300.00
26/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	404	0	404	0	0.00
26/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	415	0	415	0	0.00
26/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	409	0	409	0	0.00
26/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1307	1	1307	1	0.00
26/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1318	1	1318	1	0.00
26/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1296	1	1296	1	0.00
26/09/2013	R157 On 08-May-14			Bond Future	6.35	111.2663	6.3503	111.2663	0.00
26/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	295	0	295	0	0.00
26/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	292	0	292	0	0.00
26/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	289	0	289	0	0.00
26/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1859	2	1859	2	0.00
26/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	1870	2	1870	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
26/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1849	2	1849	2	0.00
26/09/2013	R157 On 07-August-14			Bond Future	6.52	112.8171	6.5167	112.8171	0.00
26/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1070	1	1070	1	0.00
26/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1076	1	1076	1	0.00
26/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1083	1	1083	1	0.00
26/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	826	1	826	1	0.00
26/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	821	1	821	1	0.00
26/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	816	1	816	1	0.00
26/09/2013	R186 On 07-November-13			Bond Future	7.95	125.0129	7.9497	125.0129	57,161.00
26/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	5653	6	5653	6	0.00
26/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	3421	4	3421	4	0.00
26/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	7432	8	7432	8	0.00
26/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	78	0	78	0	1,000.00
26/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	9314	10	9314	10	0.00
26/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	4050	4	4050	4	0.00
26/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	27	0	27	0	5,290.00
26/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	3532	4	3532	4	0.00
26/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2699	3	2699	3	1,000.00
26/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	3476	4	3476	4	0.00
26/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	388	0	388	0	1,030.00
26/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	2238	2	2238	2	0.00
26/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	745	1	745	1	4,000.00
26/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	1691	2	1691	2	0.00
26/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	1337	1	1337	1	250.00
26/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	11830	11	11830	11	0.00
26/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	14425	14	14425	14	0.00
26/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	1656	2	1656	2	0.00
26/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	188	0	188	0	1,200.00
26/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	1622	2	1622	2	0.00
26/09/2013	R186 On 06-February-14			Bond Future	8.04	121.3662	8.0372	121.3662	116.00
26/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	3122	3	3122	3	0.00
26/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	3085	3	3085	3	0.00
26/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	3158	3	3158	3	0.00
26/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	5684	5	5684	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
26/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	5740	6	5740	6	0.00
26/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	5796	6	5796	6	0.00
26/09/2013	R186 On 08-May-14			Bond Future	8.12	123.0169	8.1235	123.0169	0.00
26/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	2117	2	2117	2	0.00
26/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	2094	2	2094	2	0.00
26/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	2141	2	2141	2	0.00
26/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	11528	11	11528	11	0.00
26/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	11602	11	11602	11	0.00
26/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	11676	11	11676	11	0.00
26/09/2013	R186 On 07-August-14			Bond Future	8.21	119.4396	8.2082	119.4396	0.00
26/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	6665	7	6665	7	0.00
26/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	6754	7	6754	7	0.00
26/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	6709	7	6709	7	0.00
26/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	5924	6	5924	6	0.00
26/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	5965	6	5965	6	0.00
26/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	5883	6	5883	6	0.00
26/09/2013	R197 On 07-November-13			Bond Future	278.09	278.0885	278.0873	278.0885	2,049.00
26/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	1913	2	1913	2	0.00
26/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	1923	2	1923	2	0.00
26/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	1903	2	1903	2	0.00
26/09/2013	R201 On 07-November-13			Bond Future	5.21	107.2679	5.2079	107.2679	0.00
26/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	99	0	99	0	0.00
26/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	102	0	102	0	0.00
26/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	105	0	105	0	0.00
26/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	549	0	549	0	0.00
26/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	541	0	541	0	0.00
26/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	557	1	557	1	0.00
26/09/2013	R201 On 06-February-14			Bond Future	5.18	104.2697	5.1785	104.2697	0.00
26/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	428	0	428	0	0.00
26/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	437	0	437	0	0.00
26/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	432	0	432	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
26/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	372	0	372	0	0.00
26/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	368	0	368	0	0.00
26/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	376	0	376	0	0.00
26/09/2013	R201 On 08-May-14			Bond Future	5.05	105.6879	5.0514	105.6879	0.00
26/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	328	0	328	0	0.00
26/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	331	0	331	0	0.00
26/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	326	0	326	0	0.00
26/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	507	0	507	0	0.00
26/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	511	0	511	0	0.00
26/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	514	0	514	0	0.00
26/09/2013	R201 On 07-August-14			Bond Future	4.61	102.7509	4.6143	102.7509	0.00
26/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	482	1	482	1	0.00
26/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	486	1	486	1	0.00
26/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	484	1	484	1	0.00
26/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	237	0	237	0	0.00
26/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	236	0	236	0	0.00
26/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	235	0	235	0	0.00
26/09/2013	R202 On 07-November-13			Bond Future	206.61	206.9190	206.6121	206.9190	43,251.00
26/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	2388	2	2388	2	0.00
26/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	2398	2	2398	2	0.00
26/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	2378	2	2378	2	0.00
26/09/2013	R203 On 07-November-13			Bond Future	6.81	106.2090	6.8136	106.2090	19,958.00
26/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	56	0	56	0	0.00
26/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	61	0	61	0	0.00
26/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	58	0	58	0	0.00
26/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103859	104	103859	104	0.00
26/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	15	0	15	0	15.00
26/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	2893	3	2893	3	0.00
26/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	2860	3	2860	3	0.00
26/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
26/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	2926	3	2926	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
26/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	3883	4	3883	4	0.00
26/09/2013	R203 On 06-February-14			Bond Future	6.94	107.6048	6.9403	107.6048	0.00
26/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	364	0	364	0	0.00
26/09/2013	R203 On 06-February-14	6.84	Call	Bond Future	1116	1	1116	1	13.00
26/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	378	0	378	0	0.00
26/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	251	0	251	0	16.00
26/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	371	0	371	0	0.00
26/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	2971	3	2971	3	0.00
26/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3489	3	3489	3	0.00
26/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	2945	3	2945	3	0.00
26/09/2013	R203 On 06-February-14	6.84	Put	Bond Future	1438	1	1438	1	0.00
26/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	2919	3	2919	3	0.00
26/09/2013	R203 On 08-May-14			Bond Future	7.06	104.9069	7.0632	104.9069	0.00
26/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	318	0	318	0	0.00
26/09/2013	R203 On 08-May-14	6.84	Call	Bond Future	1264	1	1264	1	13.00
26/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	308	0	308	0	0.00
26/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	313	0	313	0	0.00
26/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	2143	2	2143	2	16.00
26/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4365	4	4365	4	0.00
26/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1140	1	1140	1	0.00
26/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4312	4	4312	4	0.00
26/09/2013	R203 On 08-May-14	6.84	Put	Bond Future	1935	2	1935	2	0.00
26/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4338	4	4338	4	0.00
26/09/2013	R203 On 07-August-14			Bond Future	7.19	106.3687	7.1904	106.3687	0.00
26/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1971	2	1971	2	0.00
26/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1956	2	1956	2	0.00
26/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1941	2	1941	2	0.00
26/09/2013	R203 On 07-August-14	6.84	Call	Bond Future	1341	1	1341	1	30.00
26/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1652	2	1652	2	0.00
26/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1639	2	1639	2	0.00
26/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1665	2	1665	2	0.00
26/09/2013	R203 On 07-August-14	6.84	Put	Bond Future	2321	2	2321	2	0.00
26/09/2013	R204 On 07-November-13			Bond Future	6.99	107.5601	6.9908	107.5601	31,288.00
26/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	140	0	140	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
26/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	1043	1	1043	1	0.00
26/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	146	0	146	0	0.00
26/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	151	0	151	0	0.00
26/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3200	3	3200	3	0.00
26/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1003	1	1003	1	1,270.00
26/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3161	3	3161	3	0.00
26/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3240	3	3240	3	0.00
26/09/2013	R204 On 06-February-14			Bond Future	7.10	104.9436	7.0957	104.9436	0.00
26/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	660	1	660	1	0.00
26/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	681	1	681	1	0.00
26/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	670	1	670	1	0.00
26/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	3633	4	3633	4	0.00
26/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	3601	3	3601	3	0.00
26/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	3569	3	3569	3	0.00
26/09/2013	R204 On 08-May-14			Bond Future	7.20	106.3708	7.2015	106.3708	0.00
26/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	644	1	644	1	0.00
26/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	636	1	636	1	0.00
26/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	652	1	652	1	0.00
26/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5335	5	5335	5	0.00
26/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5268	5	5268	5	0.00
26/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5302	5	5302	5	0.00
26/09/2013	R204 On 07-August-14			Bond Future	7.31	103.8213	7.3086	103.8213	0.00
26/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2847	3	2847	3	0.00
26/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2807	3	2807	3	0.00
26/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2827	3	2827	3	0.00
26/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2317	2	2317	2	0.00
26/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2283	2	2283	2	0.00
26/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2300	2	2300	2	0.00
26/09/2013	R206 On 07-November-13			Bond Future	5.29	102.8111	5.2926	102.8111	0.00
26/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	23	0	23	0	0.00
26/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	24	0	24	0	0.00
26/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	23	0	23	0	0.00
26/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	202	0	202	0	0.00
26/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	201	0	201	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
26/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	199	0	199	0	0.00
26/09/2013	R207 On 07-November-13			Bond Future	7.26	102.4011	7.2641	102.4011	21,305.00
26/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	356	0	356	0	0.00
26/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	346	0	346	0	0.00
26/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	336	0	336	0	0.00
26/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	3160	3	3160	3	0.00
26/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3119	3	3119	3	0.00
26/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	3201	3	3201	3	0.00
26/09/2013	R207 On 06-February-14			Bond Future	7.37	100.1076	7.3655	100.1076	0.00
26/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	904	1	904	1	0.00
26/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	917	1	917	1	0.00
26/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	891	1	891	1	0.00
26/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	4351	4	4351	4	0.00
26/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	4387	4	4387	4	0.00
26/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	4315	4	4315	4	0.00
26/09/2013	R207 On 08-May-14			Bond Future	7.47	101.4692	7.4700	101.4692	0.00
26/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	834	1	834	1	0.00
26/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	843	1	843	1	0.00
26/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	824	1	824	1	0.00
26/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	6798	7	6798	7	0.00
26/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	6837	7	6837	7	0.00
26/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	6759	7	6759	7	0.00
26/09/2013	R207 On 07-August-14			Bond Future	7.58	99.2426	7.5755	99.2426	0.00
26/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3573	4	3573	4	0.00
26/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3619	4	3619	4	0.00
26/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3596	4	3596	4	0.00
26/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3057	3	3057	3	0.00
26/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3077	3	3077	3	0.00
26/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3037	3	3037	3	0.00
26/09/2013	R208 On 07-November-13			Bond Future	7.38	97.3771	7.3763	97.3771	10,081.00
26/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	312	0	312	0	0.00
26/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1723	2	1723	2	0.00
26/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	303	0	303	0	0.00
26/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	322	0	322	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
26/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1046	1	1046	1	1,520.00
26/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	3591	4	3591	4	0.00
26/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	3496	3	3496	3	0.00
26/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	3543	3	3543	3	0.00
26/09/2013	R208 On 06-February-14			Bond Future	7.47	98.6567	7.4697	98.6567	0.00
26/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	888	1	888	1	0.00
26/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	902	1	902	1	0.00
26/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	916	1	916	1	0.00
26/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	4786	5	4786	5	0.00
26/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	4827	5	4827	5	0.00
26/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	4869	5	4869	5	0.00
26/09/2013	R208 On 08-May-14			Bond Future	7.56	96.6017	7.5609	96.6017	0.00
26/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	753	1	753	1	0.00
26/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	773	1	773	1	0.00
26/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	763	1	763	1	0.00
26/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	7583	7	7583	7	0.00
26/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	7491	7	7491	7	0.00
26/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	7537	7	7537	7	0.00
26/09/2013	R208 On 07-August-14			Bond Future	7.65	97.9478	7.6515	97.9478	0.00
26/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3829	4	3829	4	0.00
26/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3802	4	3802	4	0.00
26/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3856	4	3856	4	0.00
26/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3092	3	3092	3	0.00
26/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3070	3	3070	3	0.00
26/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3115	3	3115	3	0.00
26/09/2013	R209 On 07-November-13			Bond Future	8.73	76.6906	8.7322	76.6906	19,372.00
26/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1964	2	1964	2	0.00
26/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2501	3	2501	3	0.00
26/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	5567	6	5567	6	0.00
26/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2542	3	2542	3	0.00
26/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2583	3	2583	3	0.00
26/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	4726	5	4726	5	0.00
26/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	6147	6	6147	6	0.00
26/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	7341	8	7341	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
26/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	572	1	572	1	5,000.00
26/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	2047	2	2047	2	0.00
26/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	2617	3	2617	3	4,700.00
26/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	1974	2	1974	2	0.00
26/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	808	1	808	1	1,000.00
26/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	271	0	271	0	1,520.00
26/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	2010	2	2010	2	0.00
26/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	450	0	450	0	980.00
26/09/2013	R209 On 06-February-14			Bond Future	8.81	77.6985	8.8149	77.6985	410.00
26/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	3041	3	3041	3	0.00
26/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	3106	3	3106	3	0.00
26/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	3073	3	3073	3	0.00
26/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	5224	5	5224	5	0.00
26/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	5175	5	5175	5	0.00
26/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	5127	5	5127	5	0.00
26/09/2013	R209 On 08-May-14			Bond Future	8.90	75.6101	8.8953	75.6101	0.00
26/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	2069	2	2069	2	0.00
26/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	2047	2	2047	2	0.00
26/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	2025	2	2025	2	0.00
26/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	10757	11	10757	11	0.00
26/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	10826	11	10826	11	0.00
26/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	10688	11	10688	11	0.00
26/09/2013	R209 On 07-August-14			Bond Future	8.97	76.6637	8.9743	76.6637	0.00
26/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	6290	6	6290	6	0.00
26/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	6327	6	6327	6	0.00
26/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	6253	6	6253	6	0.00
26/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	5685	6	5685	6	0.00
26/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	5759	6	5759	6	0.00
26/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	5722	6	5722	6	0.00
26/09/2013	R210 On 07-November-13			Bond Future	157.69	158.5541	157.6902	158.5541	1,449.00
26/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	2300	1	2300	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
26/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	2310	1	2310	1	0.00
26/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	2320	1	2320	1	0.00
26/09/2013	R211 On 07-November-13			Bond Future	128.04	128.1713	128.0427	128.1713	522.00
26/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1957	2	1957	2	0.00
26/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1967	2	1967	2	0.00
26/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1947	2	1947	2	0.00
26/09/2013	R212 On 07-November-13			Bond Future	130.37	131.1057	130.3726	131.1057	21,791.00
26/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	2627	2	2627	2	0.00
26/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	2637	2	2637	2	0.00
26/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	2617	2	2617	2	0.00
26/09/2013	R213 On 07-November-13			Bond Future	8.56	87.7614	8.5552	87.7614	19,495.00
26/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2493	3	2493	3	0.00
26/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2451	3	2451	3	0.00
26/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2410	3	2410	3	0.00
26/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	2093	2	2093	2	0.00
26/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	2055	2	2055	2	0.00
26/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	2131	2	2131	2	0.00
26/09/2013	R213 On 06-February-14			Bond Future	8.64	88.9146	8.6449	88.9146	0.00
26/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2971	3	2971	3	0.00
26/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	3002	3	3002	3	0.00
26/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	3034	3	3034	3	0.00
26/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	5787	6	5787	6	0.00
26/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	5736	6	5736	6	0.00
26/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	5838	6	5838	6	0.00
26/09/2013	R213 On 08-May-14			Bond Future	8.73	86.5854	8.7287	86.5854	0.00
26/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	2084	2	2084	2	0.00
26/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	2126	2	2126	2	0.00
26/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	2105	2	2105	2	0.00

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26/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	11107	11	11107	11	0.00
26/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	11176	11	11176	11	0.00
26/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	11039	11	11039	11	0.00
26/09/2013	R213 On 07-August-14			Bond Future	8.81	87.7918	8.8121	87.7918	0.00
26/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	6391	7	6391	7	0.00
26/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	6467	7	6467	7	0.00
26/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	6429	7	6429	7	0.00
26/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	6102	6	6102	6	0.00
26/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	6140	6	6140	6	0.00
26/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	6178	6	6178	6	0.00
26/09/2013	R214 On 07-November-13			Bond Future	8.92	76.8345	8.9189	76.8345	2,427.00
26/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	138	0	138	0	0.00
26/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	134	0	134	0	0.00
26/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	129	0	129	0	0.00
26/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	10149	10	10149	10	0.00
26/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	10055	10	10055	10	0.00
26/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	10243	10	10243	10	0.00
26/09/2013	R214 On 06-February-14			Bond Future	9.01	77.8443	9.0054	77.8443	0.00
26/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4385	4	4385	4	0.00
26/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4346	4	4346	4	0.00
26/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4308	4	4308	4	0.00
26/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	4390	4	4390	4	0.00
26/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	4431	4	4431	4	0.00
26/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	4349	4	4349	4	0.00
26/09/2013	R248 On 07-November-13			Bond Future	8.96	99.7197	8.9647	99.7197	10,260.00
26/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
26/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	12798	13	12798	13	0.00
26/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	12927	13	12927	13	0.00
26/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	13056	13	13056	13	0.00
26/09/2013	R248 On 06-February-14			Bond Future	9.05	101.0302	9.0530	101.0302	0.00
26/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	578	1	578	1	0.00
26/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	376	1	376	1	0.00



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26/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	477	1	477	1	0.00
26/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
26/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
26/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00