



# JOHANNESBURG STOCK EXCHANGE

## Interest Rates & Currency Derivatives

### Derivatives Monthly Statistics Report

For October 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	2025 On 07-November-13			Bond Future	109.56	109.5365	109.5638	109.5365	0.00
15/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
15/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
15/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
15/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1446	1	1446	1	0.00
15/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1436	1	1436	1	0.00
15/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1426	1	1426	1	0.00
15/10/2013	2037 On 07-November-13			Bond Future	8.91	98.0493	8.9095	98.0493	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
15/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	4539	4	4539	4	0.00
15/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4714	4	4714	4	0.00
15/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4627	4	4627	4	0.00
15/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2037 On 06-February-14			Bond Future	9.00	95.0825	9.0005	95.0825	0.00
15/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	3415	3	3415	3	0.00
15/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	3502	3	3502	3	0.00
15/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	3327	3	3327	3	0.00
15/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2037 On 08-May-14			Bond Future	9.09	96.3658	9.0930	96.3658	0.00
15/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	2643	2	2643	2	0.00
15/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	2469	2	2469	2	0.00
15/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	2556	2	2556	2	0.00
15/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2038 On 07-November-13			Bond Future	105.85	106.0142	105.8463	106.0142	18.00
15/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
15/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
15/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
15/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4144	4	4144	4	0.00
15/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4154	4	4154	4	0.00
15/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4164	4	4164	4	0.00
15/10/2013	2050 On 07-November-13			Bond Future	110.37	110.3397	110.3688	110.3397	122.00
15/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	379	0	379	0	0.00
15/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	369	0	369	0	0.00
15/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	359	0	359	0	0.00
15/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
15/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
15/10/2013	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
15/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	AL37 On 07-November-13			Index Future	413.68	413.5700	413.6780	413.5700	0.00
15/10/2013	AL37 On 06-February-14			Index Future	419.12	419.0110	419.1200	419.0110	0.00
15/10/2013	AL7T On 07-November-13			Index Future	490.29	490.1910	490.2910	490.1910	1.00
15/10/2013	AL7T On 06-February-14			Index Future	496.74	496.6400	496.7410	496.6400	0.00
15/10/2013	ALBI On 07-November-13			Index Future	439.57	439.3640	439.5730	439.3640	759.00
15/10/2013	ALBI On 06-February-14			Index Future	445.36	445.1440	445.3550	445.1440	112.00
15/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	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
15/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/10/2013	EL28 On 07-November-13			Bond Future	110.86	110.8259	110.8555	110.8259	0.00
15/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	856	1	856	1	0.00
15/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	866	1	866	1	0.00
15/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	846	1	846	1	0.00
15/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
15/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
15/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
15/10/2013	ES33 On 07-November-13			Bond Future	9.42	84.0321	9.4203	84.0321	6,292.00
15/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
15/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
15/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
15/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7684	8	7684	8	0.00
15/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7596	8	7596	8	0.00
15/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7507	8	7507	8	0.00
15/10/2013	ES33 On 06-February-14			Bond Future	9.53	85.1377	9.5333	85.1377	0.00
15/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	50	0	50	0	0.00
15/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	201	0	201	0	0.00
15/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	126	0	126	0	0.00
15/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
15/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
15/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
15/10/2013	GOVI On 07-November-13			GOVI	438.99	438.8010	438.9850	438.8010	131.00
15/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
15/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
15/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
15/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	70250	7	70250	7	0.00
15/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	70150	7	70150	7	0.00
15/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	70050	7	70050	7	0.00
15/10/2013	GOVI On 06-February-14			GOVI	444.76	444.5740	444.7600	444.5740	269.00
15/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	47700	5	47700	5	0.00
15/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	47500	5	47500	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
15/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	47600	5	47600	5	0.00
15/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
15/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
15/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
15/10/2013	GOVI On 08-May-14			GOVI	450.75	450.5720	450.7540	450.5720	0.00
15/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	87440	9	87440	9	0.00
15/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	87540	9	87540	9	0.00
15/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	87640	9	87640	9	0.00
15/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
15/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
15/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
15/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/10/2013	IGOV On 07-November-13			Index Future	196.51	196.5090	196.5050	196.5090	1,166.00
15/10/2013	IGOV On 06-February-14			Index Future	199.11	199.1180	199.1140	199.1180	190.00
15/10/2013	ILBI On 07-November-13			Index Future	532.62	532.4920	532.6230	532.4920	0.00
15/10/2013	ILBI On 06-February-14			Index Future	539.80	539.6710	539.8040	539.6710	186.00
15/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
15/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
15/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.16	94.8500	5.1600	94.8500	4,100.00
15/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	1,500.00
15/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.22	94.7900	5.2200	94.7900	1,000.00
15/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.31	94.6900	5.3100	94.6900	0.00
15/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.34	94.6500	5.3400	94.6500	400.00
15/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.68	94.3200	5.6800	94.3200	1,000.00
15/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.92	94.1000	5.9200	94.1000	0.00
15/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.17	93.8400	6.1700	93.8400	0.00
15/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.42	93.5900	6.4200	93.5900	250.00
15/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.67	93.3400	6.6700	93.3400	1,000.00
15/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.92	93.0900	6.9200	93.0900	0.00

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15/10/2013	R023 On 07-November-13			Bond Future	7.54	102.8657	7.5438	102.8657	12,954.00
15/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	7264	7	7264	7	0.00
15/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	7336	7	7336	7	0.00
15/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	7191	7	7191	7	0.00
15/10/2013	R023 On 06-February-14			Bond Future	7.63	104.2190	7.6330	104.2190	0.00
15/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	1394	1	1394	1	0.00
15/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1458	1	1458	1	0.00
15/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	1330	1	1330	1	0.00
15/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
15/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
15/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
15/10/2013	R157 On 07-November-13			Bond Future	5.90	115.1648	5.8971	115.1648	27,654.00
15/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	101	0	101	0	0.00
15/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	97	0	97	0	0.00
15/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	106	0	106	0	0.00
15/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	659	1	659	1	0.00
15/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	673	1	673	1	0.00
15/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	644	1	644	1	0.00
15/10/2013	R157 On 06-February-14			Bond Future	6.01	116.6799	6.0088	116.6799	606.00
15/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	373	0	373	0	0.00
15/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	385	0	385	0	0.00
15/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	379	0	379	0	0.00
15/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	958	1	958	1	0.00
15/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	969	1	969	1	0.00
15/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	948	1	948	1	0.00
15/10/2013	R157 On 08-May-14			Bond Future	6.12	111.4456	6.1214	111.4456	0.00
15/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	276	0	276	0	0.00
15/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	273	0	273	0	0.00
15/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	270	0	270	0	0.00
15/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1531	2	1531	2	0.00
15/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1541	2	1541	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
15/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1520	2	1520	2	0.00
15/10/2013	R157 On 07-August-14			Bond Future	6.22	113.0068	6.2226	113.0068	0.00
15/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1156	1	1156	1	0.00
15/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1163	1	1163	1	0.00
15/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1170	1	1170	1	0.00
15/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	589	1	589	1	0.00
15/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	585	1	585	1	0.00
15/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	581	1	581	1	0.00
15/10/2013	R186 On 07-November-13			Bond Future	7.93	124.7390	7.9337	124.7390	57,222.00
15/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	5305	5	5305	5	0.00
15/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2808	3	2808	3	0.00
15/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	7274	7	7274	7	0.00
15/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	6	0	6	0	1,000.00
15/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	9296	9	9296	9	0.00
15/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3506	3	3506	3	0.00
15/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	1	0	1	0	5,290.00
15/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2929	3	2929	3	0.00
15/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2029	2	2029	2	1,000.00
15/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2868	3	2868	3	0.00
15/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	82	0	82	0	1,030.00
15/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	1421	1	1421	1	0.00
15/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	250	0	250	0	4,000.00
15/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	931	1	931	1	0.00
15/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	645	1	645	1	0.00
15/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	11610	12	11610	12	0.00
15/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	14252	14	14252	14	0.00
15/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	901	1	901	1	0.00
15/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	23	0	23	0	1,200.00
15/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	873	1	873	1	0.00
15/10/2013	R186 On 06-February-14			Bond Future	8.02	121.0906	8.0204	121.0906	125.00
15/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2761	3	2761	3	0.00
15/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2725	3	2725	3	0.00
15/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2798	3	2798	3	0.00
15/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	7794	8	7794	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
15/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5229	5	5229	5	0.00
15/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5173	5	5173	5	0.00
15/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1474	2	1474	2	250.00
15/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	5285	5	5285	5	0.00
15/10/2013	R186 On 08-May-14			Bond Future	8.11	122.7247	8.1078	122.7247	0.00
15/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1895	2	1895	2	0.00
15/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7054	7	7054	7	0.00
15/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1918	2	1918	2	0.00
15/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1874	2	1874	2	0.00
15/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2954	3	2954	3	1,933.00
15/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3672	4	3672	4	1,933.00
15/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11166	11	11166	11	0.00
15/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	11242	11	11242	11	0.00
15/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	11318	11	11318	11	0.00
15/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	8473	9	8473	9	0.00
15/10/2013	R186 On 07-August-14			Bond Future	8.19	119.1517	8.1908	119.1517	0.00
15/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6460	6	6460	6	0.00
15/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6549	7	6549	7	0.00
15/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6504	6	6504	6	0.00
15/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	9526	0	9526	0	0.00
15/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5529	6	5529	6	0.00
15/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5610	6	5610	6	0.00
15/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5569	6	5569	6	0.00
15/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	3474	0	3474	0	840.00
15/10/2013	R197 On 07-November-13			Bond Future	279.02	278.9502	279.0183	278.9502	2,049.00
15/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	982	1	982	1	0.00
15/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	992	1	992	1	0.00
15/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	972	1	972	1	0.00
15/10/2013	R201 On 07-November-13			Bond Future	4.90	107.5245	4.9023	107.5245	0.00
15/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	106	0	106	0	0.00
15/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	110	0	110	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
15/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	114	0	114	0	0.00
15/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	222	0	222	0	0.00
15/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	216	0	216	0	0.00
15/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	229	0	229	0	0.00
15/10/2013	R201 On 06-February-14			Bond Future	4.78	104.5312	4.7788	104.5312	0.00
15/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	542	1	542	1	0.00
15/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	555	1	555	1	0.00
15/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	548	1	548	1	0.00
15/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	147	0	147	0	0.00
15/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	145	0	145	0	0.00
15/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	150	0	150	0	0.00
15/10/2013	R201 On 08-May-14			Bond Future	4.50	105.9419	4.5026	105.9419	0.00
15/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	416	0	416	0	0.00
15/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	420	0	420	0	0.00
15/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	413	0	413	0	0.00
15/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	263	0	263	0	0.00
15/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	266	0	266	0	0.00
15/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	268	0	268	0	0.00
15/10/2013	R201 On 07-August-14			Bond Future	3.66	103.0157	3.6631	103.0157	0.00
15/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	664	1	664	1	0.00
15/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	670	1	670	1	0.00
15/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	667	1	667	1	0.00
15/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	74	0	74	0	0.00
15/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	73	0	73	0	0.00
15/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	72	0	72	0	0.00
15/10/2013	R202 On 07-November-13			Bond Future	205.68	205.6289	205.6828	205.6289	43,395.00
15/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	3317	3	3317	3	0.00
15/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	3327	3	3327	3	0.00
15/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	3307	3	3307	3	0.00
15/10/2013	R203 On 07-November-13			Bond Future	6.58	106.8977	6.5777	106.8977	19,710.00
15/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	41	0	41	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
15/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	46	0	46	0	0.00
15/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	43	0	43	0	0.00
15/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104672	105	104672	105	0.00
15/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	6	0	6	0	15.00
15/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	2066	2	2066	2	0.00
15/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2033	2	2033	2	0.00
15/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
15/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	2099	2	2099	2	0.00
15/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	3062	3	3062	3	0.00
15/10/2013	R203 On 06-February-14			Bond Future	6.68	108.3041	6.6846	108.3041	6.00
15/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	507	1	507	1	0.00
15/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1468	1	1468	1	13.00
15/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	525	1	525	1	0.00
15/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	353	0	353	0	16.00
15/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	516	1	516	1	0.00
15/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2290	2	2290	2	0.00
15/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2766	3	2766	3	0.00
15/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2266	2	2266	2	0.00
15/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	966	1	966	1	0.00
15/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2242	2	2242	2	0.00
15/10/2013	R203 On 08-May-14			Bond Future	6.79	105.6045	6.7896	105.6045	0.00
15/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	434	0	434	0	0.00
15/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1608	2	1608	2	13.00
15/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	422	0	422	0	0.00
15/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	428	0	428	0	0.00
15/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2626	3	2626	3	16.00
15/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3655	4	3655	4	0.00
15/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	800	1	800	1	0.00
15/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3605	4	3605	4	0.00
15/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1456	1	1456	1	0.00
15/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3630	4	3630	4	0.00
15/10/2013	R203 On 07-August-14			Bond Future	6.89	107.0834	6.8884	107.0834	0.00
15/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2443	2	2443	2	0.00
15/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2426	2	2426	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
15/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2409	2	2409	2	0.00
15/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1712	2	1712	2	30.00
15/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1278	1	1278	1	0.00
15/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1268	1	1268	1	0.00
15/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1289	1	1289	1	0.00
15/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1848	2	1848	2	0.00
15/10/2013	R204 On 07-November-13			Bond Future	6.79	108.2388	6.7894	108.2388	31,288.00
15/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	131	0	131	0	0.00
15/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1337	1	1337	1	0.00
15/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	137	0	137	0	0.00
15/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	143	0	143	0	0.00
15/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2312	2	2312	2	0.00
15/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	417	0	417	0	1,270.00
15/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2274	2	2274	2	0.00
15/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	2351	2	2351	2	0.00
15/10/2013	R204 On 06-February-14			Bond Future	6.88	105.6327	6.8813	105.6327	0.00
15/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	868	1	868	1	0.00
15/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	896	1	896	1	0.00
15/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	882	1	882	1	0.00
15/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2949	3	2949	3	0.00
15/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2920	3	2920	3	0.00
15/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2891	3	2891	3	0.00
15/10/2013	R204 On 08-May-14			Bond Future	6.98	107.0582	6.9762	107.0582	0.00
15/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	818	1	818	1	0.00
15/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	808	1	808	1	0.00
15/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	828	1	828	1	0.00
15/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4615	5	4615	5	0.00
15/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4552	5	4552	5	0.00
15/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4584	5	4584	5	0.00
15/10/2013	R204 On 07-August-14			Bond Future	7.07	104.5256	7.0654	104.5256	0.00
15/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3375	3	3375	3	0.00
15/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4129	0	4129	0	0.00
15/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3331	3	3331	3	0.00
15/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3353	3	3353	3	0.00

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15/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1474	0	1474	0	530.00
15/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1929	2	1929	2	0.00
15/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1899	2	1899	2	0.00
15/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1914	2	1914	2	0.00
15/10/2013	R206 On 07-November-13			Bond Future	5.06	102.8335	5.0568	102.8335	0.00
15/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	8	0	0.00
15/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	8	0	8	0	0.00
15/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	8	0	8	0	0.00
15/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	145	0	145	0	0.00
15/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	144	0	144	0	0.00
15/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	142	0	142	0	0.00
15/10/2013	R207 On 07-November-13			Bond Future	7.14	102.8619	7.1399	102.8619	21,283.00
15/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	230	0	230	0	0.00
15/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	221	0	221	0	0.00
15/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	212	0	212	0	0.00
15/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	2423	2	2423	2	0.00
15/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	2382	2	2382	2	0.00
15/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	2466	3	2466	3	0.00
15/10/2013	R207 On 06-February-14			Bond Future	7.23	100.5760	7.2345	100.5760	0.00
15/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	929	1	929	1	0.00
15/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	943	1	943	1	0.00
15/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	915	1	915	1	0.00
15/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3755	4	3755	4	0.00
15/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3790	4	3790	4	0.00
15/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3720	4	3720	4	0.00
15/10/2013	R207 On 08-May-14			Bond Future	7.33	101.9334	7.3343	101.9334	0.00
15/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	852	1	852	1	0.00
15/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	862	1	862	1	0.00
15/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	842	1	842	1	0.00
15/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6199	6	6199	6	0.00
15/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6238	6	6238	6	0.00
15/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6161	6	6161	6	0.00
15/10/2013	R207 On 07-August-14			Bond Future	7.43	99.7202	7.4301	99.7202	0.00
15/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3782	4	3782	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3831	4	3831	4	0.00
15/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3806	4	3806	4	0.00
15/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2633	3	2633	3	0.00
15/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2652	3	2652	3	0.00
15/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2615	3	2615	3	0.00
15/10/2013	R208 On 07-November-13			Bond Future	7.30	97.6908	7.2989	97.6908	10,578.00
15/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	159	0	159	0	0.00
15/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1632	2	1632	2	0.00
15/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	151	0	151	0	0.00
15/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	166	0	166	0	0.00
15/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	529	1	529	1	1,520.00
15/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3013	3	3013	3	0.00
15/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2913	3	2913	3	0.00
15/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2963	3	2963	3	0.00
15/10/2013	R208 On 06-February-14			Bond Future	7.39	98.9761	7.3886	98.9761	0.00
15/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	898	1	898	1	0.00
15/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	912	1	912	1	0.00
15/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	927	1	927	1	0.00
15/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	4364	4	4364	4	0.00
15/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	4405	4	4405	4	0.00
15/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	4446	4	4446	4	0.00
15/10/2013	R208 On 08-May-14			Bond Future	7.48	96.9152	7.4782	96.9152	0.00
15/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	798	1	798	1	0.00
15/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	819	1	819	1	0.00
15/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	809	1	809	1	0.00
15/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7201	7	7201	7	0.00
15/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7110	7	7110	7	0.00
15/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7155	7	7155	7	0.00
15/10/2013	R208 On 07-August-14			Bond Future	7.56	98.2724	7.5632	98.2724	0.00
15/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4051	4	4051	4	0.00
15/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	5485	0	5485	0	0.00
15/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4024	4	4024	4	0.00
15/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4079	4	4079	4	0.00
15/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1974	0	1974	0	630.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2874	3	2874	3	0.00
15/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2852	3	2852	3	0.00
15/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2895	3	2895	3	0.00
15/10/2013	R209 On 07-November-13			Bond Future	8.76	76.2121	8.7625	76.2121	19,784.00
15/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1166	1	1166	1	0.00
15/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1675	2	1675	2	0.00
15/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4961	5	4961	5	0.00
15/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1716	2	1716	2	0.00
15/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1757	2	1757	2	0.00
15/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4038	4	4038	4	0.00
15/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5597	6	5597	6	0.00
15/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6891	7	6891	7	0.00
15/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	206	0	206	0	5,000.00
15/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1460	2	1460	2	0.00
15/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2057	2	2057	2	4,700.00
15/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1386	1	1386	1	0.00
15/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	358	0	358	0	1,000.00
15/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	59	0	59	0	1,520.00
15/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1423	1	1423	1	0.00
15/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	138	0	138	0	980.00
15/10/2013	R209 On 06-February-14			Bond Future	8.85	77.2148	8.8460	77.2148	0.00
15/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2549	3	2549	3	0.00
15/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2611	3	2611	3	0.00
15/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2580	3	2580	3	0.00
15/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4973	5	4973	5	0.00
15/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4923	5	4923	5	0.00
15/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4873	5	4873	5	0.00
15/10/2013	R209 On 08-May-14			Bond Future	8.93	75.1118	8.9285	75.1118	0.00
15/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1755	2	1755	2	0.00
15/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1736	2	1736	2	0.00
15/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1716	2	1716	2	0.00
15/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10698	11	10698	11	0.00
15/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10770	11	10770	11	0.00
15/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10627	11	10627	11	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
15/10/2013	R209 On 07-August-14			Bond Future	9.01	76.1638	9.0075	76.1638	0.00
15/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5896	6	5896	6	0.00
15/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5933	6	5933	6	0.00
15/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5859	6	5859	6	0.00
15/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5541	6	5541	6	0.00
15/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5616	6	5616	6	0.00
15/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5578	6	5578	6	0.00
15/10/2013	R210 On 07-November-13			Bond Future	158.28	158.2390	158.2794	158.2390	1,449.00
15/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	1711	2	1711	2	0.00
15/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	1721	2	1721	2	0.00
15/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	1731	2	1731	2	0.00
15/10/2013	R211 On 07-November-13			Bond Future	128.37	128.6305	128.3727	128.6305	522.00
15/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1627	1	1627	1	0.00
15/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1637	1	1637	1	0.00
15/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1617	1	1617	1	0.00
15/10/2013	R212 On 07-November-13			Bond Future	131.25	131.2169	131.2484	131.2169	21,791.00
15/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1752	2	1752	2	0.00
15/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1762	2	1762	2	0.00
15/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1742	2	1742	2	0.00
15/10/2013	R213 On 07-November-13			Bond Future	8.58	87.2823	8.5843	87.2823	19,468.00
15/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1683	2	1683	2	0.00
15/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1643	2	1643	2	0.00
15/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1602	2	1602	2	0.00
15/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	1518	2	1518	2	0.00
15/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	1479	1	1479	1	0.00

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15/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	1557	2	1557	2	0.00
15/10/2013	R213 On 06-February-14			Bond Future	8.67	88.4307	8.6748	88.4307	0.00
15/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2432	2	2432	2	0.00
15/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2462	2	2462	2	0.00
15/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2492	3	2492	3	0.00
15/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5483	5	5483	5	0.00
15/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5430	5	5430	5	0.00
15/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5535	6	5535	6	0.00
15/10/2013	R213 On 08-May-14			Bond Future	8.76	86.0856	8.7608	86.0856	0.00
15/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1718	2	1718	2	0.00
15/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1756	2	1756	2	0.00
15/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1737	2	1737	2	0.00
15/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10988	11	10988	11	0.00
15/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11059	11	11059	11	0.00
15/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10918	11	10918	11	0.00
15/10/2013	R213 On 07-August-14			Bond Future	8.84	87.2912	8.8442	87.2912	0.00
15/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5864	6	5864	6	0.00
15/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5936	6	5936	6	0.00
15/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5900	6	5900	6	0.00
15/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5817	6	5817	6	0.00
15/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5856	6	5856	6	0.00
15/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5896	6	5896	6	0.00
15/10/2013	R214 On 07-November-13			Bond Future	8.93	76.3911	8.9284	76.3911	2,427.00
15/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	16	0	16	0	0.00
15/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	15	0	15	0	0.00
15/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	14	0	14	0	0.00
15/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10106	10	10106	10	0.00
15/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10008	10	10008	10	0.00
15/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10205	10	10205	10	0.00
15/10/2013	R214 On 06-February-14			Bond Future	9.02	77.3961	9.0151	77.3961	0.00
15/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3881	4	3881	4	0.00
15/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3843	4	3843	4	0.00
15/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3805	4	3805	4	0.00
15/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3963	4	3963	4	0.00



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15/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4004	4	4004	4	0.00
15/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3922	4	3922	4	0.00
15/10/2013	R248 On 07-November-13			Bond Future	8.99	98.9951	8.9890	98.9951	10,220.00
15/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
15/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13050	13	13050	13	0.00
15/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13179	13	13179	13	0.00
15/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13308	14	13308	14	0.00
15/10/2013	R248 On 06-February-14			Bond Future	9.08	100.2974	9.0780	100.2974	0.00
15/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	324	0	324	0	0.00
15/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	122	0	122	0	0.00
15/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	223	0	223	0	0.00
15/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
15/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
15/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00