



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 10/05/2013 To: 10/05/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	0986 On 31-March-36			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
10/05/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	2025 On 01-August-13			Bond Future	119.49	119.7161	119.4880	119.7161	0.00
10/05/2013	2025 On 01-August-13	117.99	Call	Bond Future	1498	2	1	2	0.00
10/05/2013	2025 On 01-August-13	118.00	Call	Bond Future	1488	2	1	2	0.00
10/05/2013	2025 On 01-August-13	118.01	Call	Bond Future	1478	2	1	2	0.00
10/05/2013	2025 On 01-August-13	118.01	Put	Bond Future	0	0	0	0	0.00
10/05/2013	2025 On 01-August-13	118.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	2025 On 01-August-13	117.99	Put	Bond Future	0	0	0	0	0.00
10/05/2013	2038 On 01-August-13			Bond Future	116.02	116.3287	116.0195	116.3287	9.00
10/05/2013	2038 On 01-August-13	114.99	Call	Bond Future	1030	1	1	1	0.00
10/05/2013	2038 On 01-August-13	115.01	Call	Bond Future	1010	1	1	1	0.00
10/05/2013	2038 On 01-August-13	115.00	Call	Bond Future	1020	1	1	1	0.00
10/05/2013	2038 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	2038 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
10/05/2013	2038 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
10/05/2013	2050 On 01-August-13			Bond Future	123.37	123.0279	123.3731	123.0279	122.00
10/05/2013	2050 On 01-August-13	118.99	Call	Bond Future	4383	4	4	4	0.00
10/05/2013	2050 On 01-August-13	119.00	Call	Bond Future	4373	4	4	4	0.00
10/05/2013	2050 On 01-August-13	119.01	Call	Bond Future	4363	4	4	4	0.00
10/05/2013	2050 On 01-August-13	119.01	Put	Bond Future	0	0	0	0	0.00
10/05/2013	2050 On 01-August-13	119.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	2050 On 01-August-13	118.99	Put	Bond Future	0	0	0	0	0.00
10/05/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	8608 On 21-December-26			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
10/05/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	AL37 On 01-August-13			Index Future	427.92	428.9060	427.9200	428.9060	75.00
10/05/2013	AL37 On 07-November-13			Index Future	433.96	434.9610	433.9610	434.9610	0.00
10/05/2013	AL7T On 01-August-13			Index Future	523.53	525.7220	523.5300	525.7220	1.00
10/05/2013	AL7T On 07-November-13			Index Future	530.92	533.1440	530.9210	533.1440	0.00
10/05/2013	ALBI On 01-August-13			Index Future	464.34	466.7570	464.3420	466.7570	725.00
10/05/2013	ALBI On 07-November-13			Index Future	470.90	473.3470	470.8970	473.3470	85.00
10/05/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/05/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/05/2013	EL28 On 01-August-13			Bond Future	116.96	116.7885	116.9632	116.7885	0.00
10/05/2013	EL28 On 01-August-13	114.99	Call	Bond Future	1973	2	2	2	0.00
10/05/2013	EL28 On 01-August-13	115.01	Call	Bond Future	1953	2	2	2	0.00
10/05/2013	EL28 On 01-August-13	115.00	Call	Bond Future	1963	2	2	2	0.00
10/05/2013	EL28 On 01-August-13	115.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	EL28 On 01-August-13	115.01	Put	Bond Future	0	0	0	0	0.00
10/05/2013	EL28 On 01-August-13	114.99	Put	Bond Future	0	0	0	0	0.00
10/05/2013	ES33 On 01-August-13			Bond Future	8.23	96.8385	95.8430	96.8385	292.00
10/05/2013	ES33 On 01-August-13	9.00	Call	Bond Future	6751	8	7	8	0.00
10/05/2013	ES33 On 01-August-13	91.02	Call	Bond Future	84792	86	85	86	0.00
10/05/2013	ES33 On 01-August-13	91.02	Put	Bond Future	0	0	0	0	0.00
10/05/2013	ES33 On 01-August-13	9.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	ES33 On 07-November-13			Bond Future	8.31	94.4243	93.4147	94.4243	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
10/05/2013	ES33 On 07-November-13	8.49	Call	Bond Future	1650	3	2	3	0.00
10/05/2013	ES33 On 07-November-13	8.50	Call	Bond Future	1739	3	2	3	0.00
10/05/2013	ES33 On 07-November-13	8.51	Call	Bond Future	1827	3	2	3	0.00
10/05/2013	ES33 On 07-November-13	8.51	Put	Bond Future	0	0	0	0	0.00
10/05/2013	ES33 On 07-November-13	8.50	Put	Bond Future	0	0	0	0	0.00
10/05/2013	ES33 On 07-November-13	8.49	Put	Bond Future	0	0	0	0	0.00
10/05/2013	GOVI On 01-August-13			GOVI	463.36	465.6810	463.3560	465.6810	349.00
10/05/2013	GOVI On 01-August-13	445.99	Call	GOVI	173660	20	17	20	0.00
10/05/2013	GOVI On 01-August-13	446.00	Call	GOVI	173560	20	17	20	0.00
10/05/2013	GOVI On 01-August-13	446.01	Call	GOVI	173460	20	17	20	0.00
10/05/2013	GOVI On 01-August-13	446.01	Put	GOVI	0	0	0	0	0.00
10/05/2013	GOVI On 01-August-13	446.00	Put	GOVI	0	0	0	0	0.00
10/05/2013	GOVI On 01-August-13	445.99	Put	GOVI	0	0	0	0	0.00
10/05/2013	GOVI On 07-November-13			GOVI	469.90	472.2560	469.8970	472.2560	0.00
10/05/2013	GOVI On 07-November-13	445.99	Call	GOVI	239070	26	24	26	0.00
10/05/2013	GOVI On 07-November-13	446.00	Call	GOVI	238970	26	24	26	0.00
10/05/2013	GOVI On 07-November-13	446.01	Call	GOVI	238870	26	24	26	0.00
10/05/2013	GOVI On 07-November-13	446.01	Put	GOVI	0	0	0	0	0.00
10/05/2013	GOVI On 07-November-13	446.00	Put	GOVI	0	0	0	0	0.00
10/05/2013	GOVI On 07-November-13	445.99	Put	GOVI	0	0	0	0	0.00
10/05/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/05/2013	IGOV On 01-August-13			Index Future	211.78	211.6040	211.7780	211.6040	965.00
10/05/2013	IGOV On 07-November-13			Index Future	214.80	214.6190	214.7950	214.6190	7.00
10/05/2013	ILBI On 01-August-13			Index Future	573.62	572.2370	573.6230	572.2370	186.00
10/05/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/05/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/05/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
10/05/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
10/05/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/05/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/05/2013	JBAF On 15-May-13			Jibar Tradeable Future	5.10	94.9100	94.9000	94.9100	0.00
10/05/2013	JBAF On 19-June-13			Jibar Tradeable Future	4.99	95.0400	95.0100	95.0400	1,500.00
10/05/2013	JBAF On 17-July-13			Jibar Tradeable Future	4.96	95.0700	95.0400	95.0700	0.00
10/05/2013	JBAF On 21-August-13			Jibar Tradeable Future	4.89	95.1500	95.1100	95.1500	0.00
10/05/2013	JBAF On 18-September-13			Jibar Tradeable Future	4.86	95.1800	95.1400	95.1800	2,200.00
10/05/2013	JBAF On 16-October-13			Jibar Tradeable Future	4.81	95.2400	95.1900	95.2400	0.00
10/05/2013	JBAF On 18-December-13			Jibar Tradeable Future	4.79	95.2600	95.2100	95.2600	1,500.00
10/05/2013	JBAF On 19-March-14			Jibar Tradeable Future	4.81	95.2500	95.1900	95.2500	0.00
10/05/2013	JBAF On 18-June-14			Jibar Tradeable Future	4.86	95.2000	95.1400	95.2000	1,000.00
10/05/2013	JBAF On 17-September-14			Jibar Tradeable Future	4.95	95.1100	95.0500	95.1100	0.00
10/05/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.06	95.0000	94.9400	95.0000	1,000.00
10/05/2013	JBAF On 18-March-15			Jibar Tradeable Future	5.19	94.8600	94.8100	94.8600	0.00
10/05/2013	R023 On 01-August-13			Bond Future	6.12	115.5894	115.0342	115.5894	9,365.00
10/05/2013	R023 On 01-August-13	7.29	Call	Bond Future	8564	9	9	9	0.00
10/05/2013	R023 On 01-August-13	7.31	Call	Bond Future	8703	9	9	9	0.00
10/05/2013	R023 On 01-August-13	7.30	Call	Bond Future	8634	9	9	9	0.00
10/05/2013	R023 On 01-August-13	7.30	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R023 On 01-August-13	7.31	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R023 On 01-August-13	7.29	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R023 On 07-November-13			Bond Future	6.15	113.3057	112.7423	113.3057	0.00
10/05/2013	R023 On 07-November-13	6.49	Call	Bond Future	2500	3	3	3	0.00
10/05/2013	R023 On 07-November-13	6.51	Call	Bond Future	2646	3	3	3	0.00
10/05/2013	R023 On 07-November-13	6.50	Call	Bond Future	2573	3	3	3	0.00
10/05/2013	R023 On 07-November-13	6.50	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R023 On 07-November-13	6.51	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R023 On 07-November-13	6.49	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R157 On 01-August-13			Bond Future	4.96	122.2732	122.1735	122.2732	11,275.00
10/05/2013	R157 On 01-August-13	116.11	Call	Bond Future	92718	93	93	93	0.00
10/05/2013	R157 On 01-August-13	116.11	Put	Bond Future	0	0	0	0	0.00

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10/05/2013	R157 On 07-November-13			Bond Future	4.90	117.1931	117.0918	117.1931	0.00
10/05/2013	R157 On 07-November-13	5.59	Call	Bond Future	1348	1	1	1	0.00
10/05/2013	R157 On 07-November-13	5.61	Call	Bond Future	1382	1	1	1	0.00
10/05/2013	R157 On 07-November-13	5.60	Call	Bond Future	1365	1	1	1	0.00
10/05/2013	R157 On 07-November-13	5.60	Put	Bond Future	46	0	0	0	0.00
10/05/2013	R157 On 07-November-13	5.61	Put	Bond Future	45	0	0	0	0.00
10/05/2013	R157 On 07-November-13	5.59	Put	Bond Future	48	0	0	0	0.00
10/05/2013	R157 On 06-February-14			Bond Future	4.82	118.7725	118.6702	118.7725	0.00
10/05/2013	R157 On 06-February-14	5.66	Call	Bond Future	1445	2	1	2	0.00
10/05/2013	R157 On 06-February-14	5.64	Call	Bond Future	1416	2	1	2	0.00
10/05/2013	R157 On 06-February-14	5.65	Call	Bond Future	1430	2	1	2	0.00
10/05/2013	R157 On 06-February-14	5.65	Put	Bond Future	71	0	0	0	0.00
10/05/2013	R157 On 06-February-14	5.64	Put	Bond Future	73	0	0	0	0.00
10/05/2013	R157 On 06-February-14	5.66	Put	Bond Future	69	0	0	0	0.00
10/05/2013	R157 On 08-May-14			Bond Future	4.68	113.5721	113.4684	113.5721	0.00
10/05/2013	R157 On 08-May-14	5.21	Call	Bond Future	728	1	1	1	0.00
10/05/2013	R157 On 08-May-14	5.20	Call	Bond Future	715	1	1	1	0.00
10/05/2013	R157 On 08-May-14	5.19	Call	Bond Future	701	1	1	1	0.00
10/05/2013	R157 On 08-May-14	5.19	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R157 On 08-May-14	5.20	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R157 On 08-May-14	5.21	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R186 On 01-August-13			Bond Future	6.70	135.4487	134.5161	135.4487	53,418.00
10/05/2013	R186 On 01-August-13	128.26	Call	Bond Future	125244	126	125	126	0.00
10/05/2013	R186 On 01-August-13	6.80	Call	Bond Future	2862	3	3	3	0.00
10/05/2013	R186 On 01-August-13	7.00	Call	Bond Future	4203	5	4	5	0.00
10/05/2013	R186 On 01-August-13	7.25	Call	Bond Future	6180	7	6	7	4,315.00
10/05/2013	R186 On 01-August-13	6.75	Call	Bond Future	2568	3	3	3	1,000.00
10/05/2013	R186 On 01-August-13	6.75	Put	Bond Future	2048	2	2	2	0.00
10/05/2013	R186 On 01-August-13	7.25	Put	Bond Future	500	0	0	0	0.00
10/05/2013	R186 On 01-August-13	7.00	Put	Bond Future	1068	1	1	1	1,650.00
10/05/2013	R186 On 01-August-13	6.80	Put	Bond Future	1813	1	2	1	100.00
10/05/2013	R186 On 01-August-13	128.26	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R186 On 07-November-13			Bond Future	6.75	137.3610	136.4150	137.3610	540.00
10/05/2013	R186 On 07-November-13	6.50	Call	Bond Future	2609	3	3	3	5,290.00

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10/05/2013	R186 On 07-November-13	8.14	Call	Bond Future	13810	15	14	15	0.00
10/05/2013	R186 On 07-November-13	8.15	Call	Bond Future	13893	15	14	15	0.00
10/05/2013	R186 On 07-November-13	8.75	Call	Bond Future	18880	20	19	20	0.00
10/05/2013	R186 On 07-November-13	8.16	Call	Bond Future	13976	15	14	15	0.00
10/05/2013	R186 On 07-November-13	8.16	Put	Bond Future	298	0	0	0	0.00
10/05/2013	R186 On 07-November-13	8.75	Put	Bond Future	67	0	0	0	1,030.00
10/05/2013	R186 On 07-November-13	8.15	Put	Bond Future	305	0	0	0	0.00
10/05/2013	R186 On 07-November-13	8.14	Put	Bond Future	312	0	0	0	0.00
10/05/2013	R186 On 07-November-13	6.50	Put	Bond Future	5239	5	5	5	0.00
10/05/2013	R186 On 06-February-14			Bond Future	6.79	133.9217	132.9632	133.9217	0.00
10/05/2013	R186 On 06-February-14	7.76	Call	Bond Future	10948	12	11	12	0.00
10/05/2013	R186 On 06-February-14	7.74	Call	Bond Future	10804	12	11	12	0.00
10/05/2013	R186 On 06-February-14	7.75	Call	Bond Future	10877	12	11	12	0.00
10/05/2013	R186 On 06-February-14	7.75	Put	Bond Future	1528	1	2	1	0.00
10/05/2013	R186 On 06-February-14	7.74	Put	Bond Future	1547	1	2	1	0.00
10/05/2013	R186 On 06-February-14	7.76	Put	Bond Future	1506	1	2	1	0.00
10/05/2013	R186 On 08-May-14			Bond Future	6.83	135.7356	134.7642	135.7356	0.00
10/05/2013	R186 On 08-May-14	7.11	Call	Bond Future	2736	4	3	4	0.00
10/05/2013	R186 On 08-May-14	7.10	Call	Bond Future	2638	4	3	4	0.00
10/05/2013	R186 On 08-May-14	7.09	Call	Bond Future	2541	4	3	4	0.00
10/05/2013	R186 On 08-May-14	7.09	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R186 On 08-May-14	7.10	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R186 On 08-May-14	7.11	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R197 On 01-August-13			Bond Future	298.64	297.9319	298.6405	297.9319	2,633.00
10/05/2013	R197 On 01-August-13	294.99	Call	Bond Future	3650	3	4	3	0.00
10/05/2013	R197 On 01-August-13	295.00	Call	Bond Future	3640	3	4	3	0.00
10/05/2013	R197 On 01-August-13	295.01	Call	Bond Future	3630	3	4	3	0.00
10/05/2013	R197 On 01-August-13	295.01	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R197 On 01-August-13	295.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R197 On 01-August-13	294.99	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R201 On 01-August-13			Bond Future	4.87	106.2703	106.1891	106.2703	0.00
10/05/2013	R201 On 01-August-13	107.45	Call	Bond Future	68943	69	69	69	0.00
10/05/2013	R201 On 01-August-13	107.45	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
10/05/2013	R201 On 07-November-13			Bond Future	4.76	107.7707	107.6881	107.7707	0.00
10/05/2013	R201 On 07-November-13	4.79	Call	Bond Future	216	0	0	0	0.00
10/05/2013	R201 On 07-November-13	4.81	Call	Bond Future	228	0	0	0	0.00
10/05/2013	R201 On 07-November-13	4.80	Call	Bond Future	222	0	0	0	0.00
10/05/2013	R201 On 07-November-13	4.80	Put	Bond Future	176	0	0	0	0.00
10/05/2013	R201 On 07-November-13	4.81	Put	Bond Future	171	0	0	0	0.00
10/05/2013	R201 On 07-November-13	4.79	Put	Bond Future	180	0	0	0	0.00
10/05/2013	R201 On 06-February-14			Bond Future	4.55	104.8144	104.7310	104.8144	0.00
10/05/2013	R201 On 06-February-14	5.26	Call	Bond Future	645	1	1	1	0.00
10/05/2013	R201 On 06-February-14	5.24	Call	Bond Future	630	1	1	1	0.00
10/05/2013	R201 On 06-February-14	5.25	Call	Bond Future	637	1	1	1	0.00
10/05/2013	R201 On 06-February-14	5.25	Put	Bond Future	41	0	0	0	0.00
10/05/2013	R201 On 06-February-14	5.24	Put	Bond Future	42	0	0	0	0.00
10/05/2013	R201 On 06-February-14	5.26	Put	Bond Future	40	0	0	0	0.00
10/05/2013	R201 On 08-May-14			Bond Future	4.17	106.2341	106.1496	106.2341	0.00
10/05/2013	R201 On 08-May-14	4.76	Call	Bond Future	361	0	0	0	0.00
10/05/2013	R201 On 08-May-14	4.75	Call	Bond Future	354	0	0	0	0.00
10/05/2013	R201 On 08-May-14	4.74	Call	Bond Future	348	0	0	0	0.00
10/05/2013	R201 On 08-May-14	4.74	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R201 On 08-May-14	4.75	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R201 On 08-May-14	4.76	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R202 On 01-August-13			Bond Future	226.34	226.2862	226.3397	226.2862	44,020.00
10/05/2013	R202 On 01-August-13	222.99	Call	Bond Future	3350	3	3	3	0.00
10/05/2013	R202 On 01-August-13	223.00	Call	Bond Future	3340	3	3	3	0.00
10/05/2013	R202 On 01-August-13	223.01	Call	Bond Future	3330	3	3	3	0.00
10/05/2013	R202 On 01-August-13	223.01	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R202 On 01-August-13	223.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R202 On 01-August-13	222.99	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R203 On 01-August-13			Bond Future	5.41	113.7029	113.5384	113.7029	9,032.00
10/05/2013	R203 On 01-August-13	109.11	Call	Bond Future	100325	100	100	100	0.00
10/05/2013	R203 On 01-August-13	109.11	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R203 On 07-November-13			Bond Future	5.43	111.1489	110.9817	111.1489	0.00
10/05/2013	R203 On 07-November-13	5.71	Call	Bond Future	1584	2	2	2	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2013	R203 On 07-November-13	5.99	Call	Bond Future	2318	2	2	2	0.00
10/05/2013	R203 On 07-November-13	6.00	Call	Bond Future	2346	2	2	2	0.00
10/05/2013	R203 On 07-November-13	571.00	Call	Bond Future	108752	109	109	109	0.00
10/05/2013	R203 On 07-November-13	6.01	Call	Bond Future	2375	3	2	3	0.00
10/05/2013	R203 On 07-November-13	6.01	Put	Bond Future	282	0	0	0	0.00
10/05/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R203 On 07-November-13	6.00	Put	Bond Future	289	0	0	0	0.00
10/05/2013	R203 On 07-November-13	5.99	Put	Bond Future	296	0	0	0	0.00
10/05/2013	R203 On 07-November-13	5.71	Put	Bond Future	559	1	1	1	0.00
10/05/2013	R203 On 06-February-14			Bond Future	5.43	112.6466	112.4776	112.6466	0.00
10/05/2013	R203 On 06-February-14	6.16	Call	Bond Future	2831	3	3	3	0.00
10/05/2013	R203 On 06-February-14	5.95	Call	Bond Future	2299	2	2	2	16.00
10/05/2013	R203 On 06-February-14	6.15	Call	Bond Future	2805	3	3	3	0.00
10/05/2013	R203 On 06-February-14	6.14	Call	Bond Future	2778	3	3	3	0.00
10/05/2013	R203 On 06-February-14	6.14	Put	Bond Future	391	0	0	0	0.00
10/05/2013	R203 On 06-February-14	6.15	Put	Bond Future	384	0	0	0	0.00
10/05/2013	R203 On 06-February-14	5.95	Put	Bond Future	543	0	1	0	0.00
10/05/2013	R203 On 06-February-14	6.16	Put	Bond Future	378	0	0	0	0.00
10/05/2013	R203 On 08-May-14			Bond Future	5.42	110.0112	109.8399	110.0112	0.00
10/05/2013	R203 On 08-May-14	5.76	Call	Bond Future	1062	1	1	1	0.00
10/05/2013	R203 On 08-May-14	5.74	Call	Bond Future	999	1	1	1	0.00
10/05/2013	R203 On 08-May-14	5.75	Call	Bond Future	1031	1	1	1	0.00
10/05/2013	R203 On 08-May-14	5.75	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R203 On 08-May-14	5.74	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R203 On 08-May-14	5.76	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R204 On 01-August-13			Bond Future	5.59	112.2628	112.0320	112.2628	13,573.00
10/05/2013	R204 On 01-August-13	110.75	Call	Bond Future	103149	103	103	103	0.00
10/05/2013	R204 On 01-August-13	110.75	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R204 On 07-November-13			Bond Future	5.61	113.8478	113.6135	113.8478	0.00
10/05/2013	R204 On 07-November-13	6.29	Call	Bond Future	3456	4	3	4	0.00
10/05/2013	R204 On 07-November-13	6.30	Call	Bond Future	3493	4	3	4	0.00
10/05/2013	R204 On 07-November-13	6.31	Call	Bond Future	3530	4	4	4	0.00
10/05/2013	R204 On 07-November-13	7.00	Call	Bond Future	6297	7	6	7	0.00
10/05/2013	R204 On 07-November-13	7.00	Put	Bond Future	51	0	0	0	1,270.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/05/2013	R204 On 07-November-13	6.31	Put	Bond Future	334	0	0	0	0.00
10/05/2013	R204 On 07-November-13	6.30	Put	Bond Future	342	0	0	0	0.00
10/05/2013	R204 On 07-November-13	6.29	Put	Bond Future	350	0	0	0	0.00
10/05/2013	R204 On 06-February-14			Bond Future	5.62	111.3512	111.1141	111.3512	0.00
10/05/2013	R204 On 06-February-14	6.40	Call	Bond Future	3907	4	4	4	0.00
10/05/2013	R204 On 06-February-14	6.39	Call	Bond Future	3872	4	4	4	0.00
10/05/2013	R204 On 06-February-14	6.41	Call	Bond Future	3941	4	4	4	0.00
10/05/2013	R204 On 06-February-14	6.41	Put	Bond Future	504	0	1	0	0.00
10/05/2013	R204 On 06-February-14	6.39	Put	Bond Future	521	0	1	0	0.00
10/05/2013	R204 On 06-February-14	6.40	Put	Bond Future	513	0	1	0	0.00
10/05/2013	R204 On 08-May-14			Bond Future	5.63	112.8594	112.6191	112.8594	0.00
10/05/2013	R204 On 08-May-14	6.05	Call	Bond Future	1747	2	2	2	0.00
10/05/2013	R204 On 08-May-14	6.06	Call	Bond Future	1788	2	2	2	0.00
10/05/2013	R204 On 08-May-14	6.04	Call	Bond Future	1705	2	2	2	0.00
10/05/2013	R204 On 08-May-14	6.04	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R204 On 08-May-14	6.06	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R204 On 08-May-14	6.05	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R206 On 01-August-13			Bond Future	4.88	101.5594	101.5521	101.5594	0.00
10/05/2013	R206 On 01-August-13	103.94	Call	Bond Future	30554	31	31	31	0.00
10/05/2013	R206 On 01-August-13	103.94	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R206 On 07-November-13			Bond Future	4.23	102.9933	102.9857	102.9933	0.00
10/05/2013	R206 On 07-November-13	4.29	Call	Bond Future	35	0	0	0	0.00
10/05/2013	R206 On 07-November-13	4.31	Call	Bond Future	37	0	0	0	0.00
10/05/2013	R206 On 07-November-13	4.30	Call	Bond Future	36	0	0	0	0.00
10/05/2013	R206 On 07-November-13	4.30	Put	Bond Future	24	0	0	0	0.00
10/05/2013	R206 On 07-November-13	4.31	Put	Bond Future	23	0	0	0	0.00
10/05/2013	R206 On 07-November-13	4.29	Put	Bond Future	25	0	0	0	0.00
10/05/2013	R207 On 01-August-13			Bond Future	5.78	108.6163	108.2392	108.6163	7,264.00
10/05/2013	R207 On 01-August-13	106.18	Call	Bond Future	100668	101	101	101	0.00
10/05/2013	R207 On 01-August-13	106.18	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R207 On 07-November-13			Bond Future	5.80	110.1498	109.7671	110.1498	0.00
10/05/2013	R207 On 07-November-13	6.69	Call	Bond Future	4899	5	5	5	0.00
10/05/2013	R207 On 07-November-13	6.70	Call	Bond Future	4943	5	5	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
10/05/2013	R207 On 07-November-13	6.71	Call	Bond Future	4987	5	5	5	0.00
10/05/2013	R207 On 07-November-13	6.71	Put	Bond Future	264	0	0	0	0.00
10/05/2013	R207 On 07-November-13	6.70	Put	Bond Future	271	0	0	0	0.00
10/05/2013	R207 On 07-November-13	6.69	Put	Bond Future	277	0	0	0	0.00
10/05/2013	R207 On 06-February-14			Bond Future	5.82	107.9945	107.6070	107.9945	0.00
10/05/2013	R207 On 06-February-14	6.66	Call	Bond Future	4804	5	5	5	0.00
10/05/2013	R207 On 06-February-14	6.65	Call	Bond Future	4765	5	5	5	0.00
10/05/2013	R207 On 06-February-14	6.64	Call	Bond Future	4725	5	5	5	0.00
10/05/2013	R207 On 06-February-14	6.64	Put	Bond Future	600	1	1	1	0.00
10/05/2013	R207 On 06-February-14	6.65	Put	Bond Future	590	1	1	1	0.00
10/05/2013	R207 On 06-February-14	6.66	Put	Bond Future	581	1	1	1	0.00
10/05/2013	R207 On 08-May-14			Bond Future	5.84	109.4573	109.0646	109.4573	0.00
10/05/2013	R207 On 08-May-14	6.21	Call	Bond Future	1804	2	2	2	0.00
10/05/2013	R207 On 08-May-14	6.19	Call	Bond Future	1706	2	2	2	0.00
10/05/2013	R207 On 08-May-14	6.20	Call	Bond Future	1755	2	2	2	0.00
10/05/2013	R207 On 08-May-14	6.20	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R207 On 08-May-14	6.19	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R207 On 08-May-14	6.21	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R208 On 01-August-13			Bond Future	5.84	108.3098	107.8848	108.3098	9,193.00
10/05/2013	R208 On 01-August-13	101.40	Call	Bond Future	98840	99	99	99	0.00
10/05/2013	R208 On 01-August-13	101.40	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R208 On 07-November-13			Bond Future	5.87	106.4431	106.0119	106.4431	0.00
10/05/2013	R208 On 07-November-13	6.79	Call	Bond Future	5770	6	6	6	0.00
10/05/2013	R208 On 07-November-13	6.80	Call	Bond Future	5820	6	6	6	0.00
10/05/2013	R208 On 07-November-13	6.81	Call	Bond Future	5870	6	6	6	0.00
10/05/2013	R208 On 07-November-13	7.50	Call	Bond Future	9464	10	9	10	0.00
10/05/2013	R208 On 07-November-13	7.50	Put	Bond Future	45	0	0	0	1,520.00
10/05/2013	R208 On 07-November-13	6.81	Put	Bond Future	302	0	0	0	0.00
10/05/2013	R208 On 07-November-13	6.80	Put	Bond Future	309	0	0	0	0.00
10/05/2013	R208 On 07-November-13	6.79	Put	Bond Future	316	0	0	0	0.00
10/05/2013	R208 On 06-February-14			Bond Future	5.89	107.8774	107.4407	107.8774	0.00
10/05/2013	R208 On 06-February-14	6.75	Call	Bond Future	5657	6	6	6	0.00
10/05/2013	R208 On 06-February-14	6.74	Call	Bond Future	5612	6	6	6	0.00
10/05/2013	R208 On 06-February-14	6.76	Call	Bond Future	5702	6	6	6	0.00

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10/05/2013	R208 On 06-February-14	6.76	Put	Bond Future	680	1	1	1	0.00
10/05/2013	R208 On 06-February-14	6.74	Put	Bond Future	702	1	1	1	0.00
10/05/2013	R208 On 06-February-14	6.75	Put	Bond Future	691	1	1	1	0.00
10/05/2013	R208 On 08-May-14			Bond Future	5.91	105.9420	105.4994	105.9420	0.00
10/05/2013	R208 On 08-May-14	6.30	Call	Bond Future	2234	3	2	3	0.00
10/05/2013	R208 On 08-May-14	6.31	Call	Bond Future	2290	3	2	3	0.00
10/05/2013	R208 On 08-May-14	6.29	Call	Bond Future	2178	3	2	3	0.00
10/05/2013	R208 On 08-May-14	6.29	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R208 On 08-May-14	6.31	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R208 On 08-May-14	6.30	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R209 On 01-August-13			Bond Future	7.64	88.3024	87.2811	88.3024	9,942.00
10/05/2013	R209 On 01-August-13	79.36	Call	Bond Future	77332	78	77	78	0.00
10/05/2013	R209 On 01-August-13	79.36	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R209 On 07-November-13			Bond Future	7.70	86.4048	85.3689	86.4048	0.00
10/05/2013	R209 On 07-November-13	8.79	Call	Bond Future	10117	11	10	11	0.00
10/05/2013	R209 On 07-November-13	8.80	Call	Bond Future	10181	11	10	11	0.00
10/05/2013	R209 On 07-November-13	8.81	Call	Bond Future	10246	11	10	11	0.00
10/05/2013	R209 On 07-November-13	9.50	Call	Bond Future	14776	16	15	16	0.00
10/05/2013	R209 On 07-November-13	9.50	Put	Bond Future	207	0	0	0	980.00
10/05/2013	R209 On 07-November-13	8.81	Put	Bond Future	764	1	1	1	0.00
10/05/2013	R209 On 07-November-13	8.80	Put	Bond Future	778	1	1	1	0.00
10/05/2013	R209 On 07-November-13	8.79	Put	Bond Future	791	1	1	1	0.00
10/05/2013	R209 On 06-February-14			Bond Future	7.75	87.5691	86.5196	87.5691	0.00
10/05/2013	R209 On 06-February-14	8.55	Call	Bond Future	9006	10	9	10	0.00
10/05/2013	R209 On 06-February-14	8.54	Call	Bond Future	8948	10	9	10	0.00
10/05/2013	R209 On 06-February-14	8.56	Call	Bond Future	9064	10	9	10	0.00
10/05/2013	R209 On 06-February-14	8.56	Put	Bond Future	2068	2	2	2	0.00
10/05/2013	R209 On 06-February-14	8.54	Put	Bond Future	2114	2	2	2	0.00
10/05/2013	R209 On 06-February-14	8.55	Put	Bond Future	2091	2	2	2	0.00
10/05/2013	R209 On 08-May-14			Bond Future	7.80	85.6102	84.5464	85.6102	0.00
10/05/2013	R209 On 08-May-14	7.85	Call	Bond Future	425	1	0	1	0.00
10/05/2013	R209 On 08-May-14	7.86	Call	Bond Future	516	2	1	2	0.00
10/05/2013	R209 On 08-May-14	7.84	Call	Bond Future	334	1	0	1	0.00
10/05/2013	R209 On 08-May-14	7.84	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
10/05/2013	R209 On 08-May-14	7.86	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R209 On 08-May-14	7.85	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R210 On 01-August-13			Bond Future	175.55	175.5141	175.5529	175.5141	1,237.00
10/05/2013	R210 On 01-August-13	172.99	Call	Bond Future	2563	3	3	3	0.00
10/05/2013	R210 On 01-August-13	173.01	Call	Bond Future	2543	3	3	3	0.00
10/05/2013	R210 On 01-August-13	173.00	Call	Bond Future	2553	3	3	3	0.00
10/05/2013	R210 On 01-August-13	173.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R210 On 01-August-13	173.01	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R210 On 01-August-13	172.99	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R211 On 01-August-13			Bond Future	130.45	130.4267	130.4493	130.4267	522.00
10/05/2013	R211 On 01-August-13	129.99	Call	Bond Future	459	0	0	0	0.00
10/05/2013	R211 On 01-August-13	130.00	Call	Bond Future	449	0	0	0	0.00
10/05/2013	R211 On 01-August-13	130.01	Call	Bond Future	439	0	0	0	0.00
10/05/2013	R211 On 01-August-13	130.01	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R211 On 01-August-13	130.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R211 On 01-August-13	129.99	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R212 On 01-August-13			Bond Future	139.71	139.6850	139.7135	139.6850	21,791.00
10/05/2013	R212 On 01-August-13	137.99	Call	Bond Future	1724	2	2	2	0.00
10/05/2013	R212 On 01-August-13	138.01	Call	Bond Future	1704	2	2	2	0.00
10/05/2013	R212 On 01-August-13	138.00	Call	Bond Future	1714	2	2	2	0.00
10/05/2013	R212 On 01-August-13	138.00	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R212 On 01-August-13	138.01	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R212 On 01-August-13	137.99	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R213 On 01-August-13			Bond Future	7.35	100.6064	99.5775	100.6064	6,824.00
10/05/2013	R213 On 01-August-13	91.25	Call	Bond Future	88962	90	89	90	0.00
10/05/2013	R213 On 01-August-13	91.25	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R213 On 07-November-13			Bond Future	7.41	98.4900	97.4463	98.4900	0.00
10/05/2013	R213 On 07-November-13	8.59	Call	Bond Future	10813	12	11	12	0.00
10/05/2013	R213 On 07-November-13	8.60	Call	Bond Future	10881	12	11	12	0.00
10/05/2013	R213 On 07-November-13	8.61	Call	Bond Future	10950	12	11	12	0.00
10/05/2013	R213 On 07-November-13	8.61	Put	Bond Future	549	0	1	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
10/05/2013	R213 On 07-November-13	8.60	Put	Bond Future	560	0	1	0	0.00
10/05/2013	R213 On 07-November-13	8.59	Put	Bond Future	571	0	1	0	0.00
10/05/2013	R213 On 06-February-14			Bond Future	7.46	99.8171	98.7597	99.8171	0.00
10/05/2013	R213 On 06-February-14	8.31	Call	Bond Future	9221	10	9	10	0.00
10/05/2013	R213 On 06-February-14	8.30	Call	Bond Future	9160	10	9	10	0.00
10/05/2013	R213 On 06-February-14	8.29	Call	Bond Future	9099	10	9	10	0.00
10/05/2013	R213 On 06-February-14	8.29	Put	Bond Future	1840	2	2	2	0.00
10/05/2013	R213 On 06-February-14	8.30	Put	Bond Future	1818	2	2	2	0.00
10/05/2013	R213 On 06-February-14	8.31	Put	Bond Future	1797	2	2	2	0.00
10/05/2013	R213 On 08-May-14			Bond Future	7.51	97.6306	96.5589	97.6306	0.00
10/05/2013	R213 On 08-May-14	7.66	Call	Bond Future	1346	2	1	2	0.00
10/05/2013	R213 On 08-May-14	7.64	Call	Bond Future	1167	2	1	2	0.00
10/05/2013	R213 On 08-May-14	7.65	Call	Bond Future	1256	2	1	2	0.00
10/05/2013	R213 On 08-May-14	7.65	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R213 On 08-May-14	7.64	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R213 On 08-May-14	7.66	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R214 On 01-August-13			Bond Future	7.73	89.8690	88.8365	89.8690	840.00
10/05/2013	R214 On 01-August-13	84.31	Call	Bond Future	78389	79	78	79	0.00
10/05/2013	R214 On 01-August-13	84.31	Put	Bond Future	0	0	0	0	0.00
10/05/2013	R214 On 07-November-13			Bond Future	7.79	87.8537	86.8063	87.8537	0.00
10/05/2013	R214 On 07-November-13	7.79	Call	Bond Future	4069	5	4	5	0.00
10/05/2013	R214 On 07-November-13	7.81	Call	Bond Future	4167	5	4	5	0.00
10/05/2013	R214 On 07-November-13	7.80	Call	Bond Future	4118	5	4	5	0.00
10/05/2013	R214 On 07-November-13	7.80	Put	Bond Future	4004	4	4	4	0.00
10/05/2013	R214 On 07-November-13	7.81	Put	Bond Future	3955	3	4	3	0.00
10/05/2013	R214 On 07-November-13	7.79	Put	Bond Future	4055	4	4	4	0.00
10/05/2013	R248 On 01-August-13			Bond Future	7.88	115.4406	114.0503	115.4406	603.00
10/05/2013	R248 On 01-August-13	7.84	Call	Bond Future	0	1	0	1	0.00
10/05/2013	R248 On 01-August-13	7.85	Call	Bond Future	0	1	0	1	0.00
10/05/2013	R248 On 01-August-13	7.86	Call	Bond Future	0	1	0	1	0.00
10/05/2013	R248 On 01-August-13	7.86	Put	Bond Future	255	0	0	0	0.00
10/05/2013	R248 On 01-August-13	7.85	Put	Bond Future	385	0	0	0	0.00
10/05/2013	R248 On 01-August-13	7.84	Put	Bond Future	514	0	1	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
10/05/2013	R248 On 07-November-13			Bond Future	7.94	112.6494	111.2392	112.6494	0.00
10/05/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
10/05/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
10/05/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
10/05/2013	R248 On 07-November-13	7.86	Put	Bond Future	1024	0	1	0	0.00
10/05/2013	R248 On 07-November-13	7.85	Put	Bond Future	1153	0	1	0	0.00
10/05/2013	R248 On 07-November-13	7.84	Put	Bond Future	1282	0	1	0	0.00