



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 13/08/2013 To: 13/08/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	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
13/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	2025 On 07-November-13			Bond Future	109.57	110.1529	109.5715	110.1529	0.00
13/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
13/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
13/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
13/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	1438	1	1	1	0.00
13/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	1428	1	1	1	0.00
13/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	1418	1	1	1	0.00
13/08/2013	2038 On 07-November-13			Bond Future	104.82	104.8336	104.8157	104.8336	0.00
13/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
13/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
13/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
13/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5174	5	5	5	0.00
13/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5184	5	5	5	0.00
13/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5194	5	5	5	0.00
13/08/2013	2050 On 07-November-13			Bond Future	106.95	106.9704	106.9525	106.9704	122.00
13/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
13/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
13/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
13/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	3047	3	3	3	0.00
13/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	3057	3	3	3	0.00
13/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	3037	3	3	3	0.00
13/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	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
13/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	AL37 On 07-November-13			Index Future	406.82	408.0870	406.8150	408.0870	0.00
13/08/2013	AL37 On 06-February-14			Index Future	412.15	413.4430	412.1540	413.4430	0.00
13/08/2013	AL7T On 07-November-13			Index Future	477.91	480.5270	477.9110	480.5270	1.00
13/08/2013	AL7T On 06-February-14			Index Future	484.18	486.8340	484.1830	486.8340	0.00
13/08/2013	ALBI On 07-November-13			Index Future	427.58	430.9750	427.5810	430.9750	770.00
13/08/2013	ALBI On 06-February-14			Index Future	433.19	436.6310	433.1930	436.6310	73.00
13/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	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
13/08/2013	C207	On	15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C208	On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C209	On	31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/08/2013	C210	On	31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C211	On	31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C212	On	31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C213	On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	C214	On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	CES1	On	20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	CS23	On	25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	CS26	On	02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	CS33	On	15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2013	EL28	On	07-November-13			Bond Future	108.97	108.9916	108.9732	108.9916	0.00
13/08/2013	EL28	On	07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
13/08/2013	EL28	On	07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
13/08/2013	EL28	On	07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
13/08/2013	EL28	On	07-November-13	110.00	Put	Bond Future	1027	1	1	1	0.00
13/08/2013	EL28	On	07-November-13	110.01	Put	Bond Future	1037	1	1	1	0.00
13/08/2013	EL28	On	07-November-13	109.99	Put	Bond Future	1017	1	1	1	0.00
13/08/2013	ES33	On	07-November-13			Bond Future	9.93	81.8055	80.2745	81.8055	6,292.00
13/08/2013	ES33	On	07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
13/08/2013	ES33	On	07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
13/08/2013	ES33	On	07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
13/08/2013	ES33	On	07-November-13	8.49	Put	Bond Future	11490	10	11	10	0.00
13/08/2013	ES33	On	07-November-13	8.50	Put	Bond Future	11401	10	11	10	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
13/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	11313	10	11	10	0.00
13/08/2013	ES33 On 06-February-14			Bond Future	10.06	82.8791	81.3281	82.8791	0.00
13/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
13/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
13/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
13/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	3732	2	4	2	0.00
13/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	3657	2	4	2	0.00
13/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	3808	2	4	2	0.00
13/08/2013	GOVI On 07-November-13			GOVI	427.41	430.6320	427.4080	430.6320	104.00
13/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
13/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
13/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
13/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	186020	15	19	15	0.00
13/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	185920	15	19	15	0.00
13/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	185820	15	19	15	0.00
13/08/2013	GOVI On 06-February-14			GOVI	433.02	436.2830	433.0170	436.2830	268.00
13/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
13/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
13/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
13/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	69830	4	7	4	0.00
13/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	69730	4	7	4	0.00
13/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	69930	4	7	4	0.00
13/08/2013	GOVI On 08-May-14			GOVI	438.85	442.1590	438.8490	442.1590	0.00
13/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
13/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
13/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
13/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	31510	0	3	0	0.00
13/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	31610	0	3	0	0.00
13/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	31410	0	3	0	0.00
13/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2013	IGOV On 07-November-13			Index Future	195.26	195.5370	195.2620	195.5370	1,078.00
13/08/2013	IGOV On 06-February-14			Index Future	197.85	198.1270	197.8480	198.1270	166.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2013	ILBI On 07-November-13			Index Future	529.08	529.2740	529.0840	529.2740	0.00
13/08/2013	ILBI On 06-February-14			Index Future	536.24	536.4360	536.2430	536.4360	186.00
13/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	0.00
13/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	700.00
13/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.19	94.8200	94.8100	94.8200	0.00
13/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.25	94.7600	94.7500	94.7600	0.00
13/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.35	94.6700	94.6500	94.6700	1,500.00
13/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.41	94.6200	94.5900	94.6200	1,000.00
13/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	94.4500	94.4500	0.00
13/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.70	94.3400	94.3000	94.3400	400.00
13/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.01	94.0300	93.9900	94.0300	1,000.00
13/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.30	93.7500	93.7000	93.7500	0.00
13/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.58	93.4700	93.4200	93.4700	0.00
13/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.87	93.1800	93.1300	93.1800	250.00
13/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.12	92.9300	92.8800	92.9300	0.00
13/08/2013	R023 On 07-November-13			Bond Future	8.03	100.3853	99.7259	100.3853	11,644.00
13/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	10444	10	10	10	0.00
13/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	10371	10	10	10	0.00
13/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	10516	10	11	10	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
13/08/2013	R023 On 06-February-14			Bond Future	8.14	101.7028	101.0348	101.7028	0.00
13/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	1831	1	2	1	0.00
13/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	1894	1	2	1	0.00
13/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	1767	1	2	1	0.00
13/08/2013	R157 On 07-November-13			Bond Future	6.23	114.6811	114.5878	114.6811	31,040.00
13/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	233	0	0	0	0.00
13/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	229	0	0	0	0.00
13/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	238	0	0	0	0.00
13/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1418	1	1	1	0.00
13/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1404	1	1	1	0.00
13/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1433	1	1	1	0.00
13/08/2013	R157 On 06-February-14			Bond Future	6.41	116.1863	116.0918	116.1863	100.00
13/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	400	0	0	0	0.00
13/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	405	0	0	0	0.00
13/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	410	0	0	0	0.00
13/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1624	2	2	2	0.00
13/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	1635	2	2	2	0.00
13/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1612	2	2	2	0.00
13/08/2013	R157 On 08-May-14			Bond Future	6.60	110.9432	110.8472	110.9432	0.00
13/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	271	0	0	0	0.00
13/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	268	0	0	0	0.00
13/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	265	0	0	0	0.00
13/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2174	2	2	2	0.00
13/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2185	2	2	2	0.00
13/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2163	2	2	2	0.00
13/08/2013	R157 On 07-August-14			Bond Future	6.87	112.4459	112.3487	112.4459	0.00
13/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	869	1	1	1	0.00
13/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	874	1	1	1	0.00
13/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	879	1	1	1	0.00
13/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1012	1	1	1	0.00
13/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1006	1	1	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
13/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1000	1	1	1	0.00
13/08/2013	R186 On 07-November-13			Bond Future	8.38	121.8917	120.7592	121.8917	56,778.00
13/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	2545	3	3	3	0.00
13/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	4044	5	4	5	0.00
13/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	5309	6	5	6	0.00
13/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	161	0	0	0	1,000.00
13/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	6728	8	7	8	0.00
13/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	2956	4	3	4	0.00
13/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	82	0	0	0	5,290.00
13/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	2617	3	3	3	0.00
13/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	2076	3	2	3	1,000.00
13/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	2581	3	3	3	0.00
13/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	5503	5	6	5	0.00
13/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2152	2	2	2	1,030.00
13/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	4703	4	5	4	0.00
13/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3024	3	3	3	4,000.00
13/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	4130	4	4	4	250.00
13/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	15801	15	16	15	0.00
13/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	18368	17	18	17	0.00
13/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	4649	4	5	4	0.00
13/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	4595	4	5	4	0.00
13/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1490	1	1	1	1,200.00
13/08/2013	R186 On 06-February-14			Bond Future	8.49	118.2021	117.0548	118.2021	100.00
13/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	2472	3	2	3	0.00
13/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	2445	3	2	3	0.00
13/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	2500	3	2	3	0.00
13/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	8967	8	9	8	0.00
13/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	9032	8	9	8	0.00
13/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	9097	8	9	8	0.00
13/08/2013	R186 On 08-May-14			Bond Future	8.59	119.7949	118.6319	119.7949	0.00
13/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1725	2	2	2	0.00
13/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1707	2	2	2	0.00
13/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1742	2	2	2	0.00
13/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	15139	14	15	14	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
13/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	15219	14	15	14	0.00
13/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	15299	14	15	14	0.00
13/08/2013	R186 On 07-August-14			Bond Future	8.70	116.1268	114.9482	116.1268	0.00
13/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	5227	6	5	6	0.00
13/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	5297	6	5	6	0.00
13/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	5262	6	5	6	0.00
13/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	8588	8	9	8	0.00
13/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	8638	8	9	8	0.00
13/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	8538	8	9	8	0.00
13/08/2013	R197 On 07-November-13			Bond Future	276.87	276.9179	276.8658	276.9179	2,097.00
13/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	3134	3	3	3	0.00
13/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	3144	3	3	3	0.00
13/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	3124	3	3	3	0.00
13/08/2013	R201 On 07-November-13			Bond Future	5.43	107.0067	106.9536	107.0067	0.00
13/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	119	0	0	0	0.00
13/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	122	0	0	0	0.00
13/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	124	0	0	0	0.00
13/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	810	1	1	1	0.00
13/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	802	1	1	1	0.00
13/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	819	1	1	1	0.00
13/08/2013	R201 On 06-February-14			Bond Future	5.47	104.0034	103.9496	104.0034	0.00
13/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	341	0	0	0	0.00
13/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	348	0	0	0	0.00
13/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	344	0	0	0	0.00
13/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	530	1	1	1	0.00
13/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	525	0	1	0	0.00
13/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	535	1	1	1	0.00
13/08/2013	R201 On 08-May-14			Bond Future	5.49	105.4048	105.3501	105.4048	0.00
13/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	223	0	0	0	0.00
13/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	225	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
13/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	221	0	0	0	0.00
13/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	664	1	1	1	0.00
13/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	668	1	1	1	0.00
13/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	672	1	1	1	0.00
13/08/2013	R201 On 07-August-14			Bond Future	5.46	102.4237	102.3682	102.4237	0.00
13/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	282	0	0	0	0.00
13/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	285	0	0	0	0.00
13/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	284	0	0	0	0.00
13/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	344	0	0	0	0.00
13/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	342	0	0	0	0.00
13/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	340	0	0	0	0.00
13/08/2013	R202 On 07-November-13			Bond Future	205.53	206.1877	205.5323	206.1877	43,251.00
13/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	3468	3	3	3	0.00
13/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	3478	3	3	3	0.00
13/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	3458	3	3	3	0.00
13/08/2013	R203 On 07-November-13			Bond Future	6.99	105.7629	105.4928	105.7629	19,620.00
13/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	161	0	0	0	0.00
13/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	169	0	0	0	0.00
13/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	165	0	0	0	0.00
13/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	103263	104	103	104	0.00
13/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	77	0	0	0	15.00
13/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	3596	3	4	3	0.00
13/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	3565	3	4	3	0.00
13/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
13/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	3628	3	4	3	0.00
13/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	4542	4	5	4	0.00
13/08/2013	R203 On 06-February-14			Bond Future	7.13	107.1511	106.8774	107.1511	0.00
13/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	448	1	0	1	0.00
13/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	462	1	0	1	0.00
13/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	332	0	0	0	16.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	455	1	0	1	0.00
13/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	3661	3	4	3	0.00
13/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	4176	4	4	4	0.00
13/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	3635	3	4	3	0.00
13/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	3609	3	4	3	0.00
13/08/2013	R203 On 08-May-14			Bond Future	7.27	104.4339	104.1563	104.4339	0.00
13/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	365	0	0	0	0.00
13/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	375	0	0	0	0.00
13/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	370	0	0	0	0.00
13/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	2027	2	2	2	16.00
13/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	5050	5	5	5	0.00
13/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	1652	2	2	2	0.00
13/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	4996	5	5	5	0.00
13/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	5023	5	5	5	0.00
13/08/2013	R203 On 07-August-14			Bond Future	7.43	105.8484	105.5671	105.8484	0.00
13/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1831	2	2	2	0.00
13/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1817	2	2	2	0.00
13/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1804	2	2	2	0.00
13/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2190	2	2	2	0.00
13/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2175	2	2	2	0.00
13/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2204	2	2	2	0.00
13/08/2013	R204 On 07-November-13			Bond Future	7.21	106.7814	106.4676	106.7814	27,707.00
13/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	301	0	0	0	0.00
13/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	1144	1	1	1	0.00
13/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	308	0	0	0	0.00
13/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	314	0	0	0	0.00
13/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	4303	4	4	4	0.00
13/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2044	2	2	2	1,270.00
13/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	4265	4	4	4	0.00
13/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	4341	4	4	4	0.00
13/08/2013	R204 On 06-February-14			Bond Future	7.33	104.1530	103.8350	104.1530	0.00
13/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	748	1	1	1	0.00
13/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	768	1	1	1	0.00
13/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	758	1	1	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
13/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	4676	4	5	4	0.00
13/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	4643	4	5	4	0.00
13/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	4611	4	5	4	0.00
13/08/2013	R204 On 08-May-14			Bond Future	7.45	105.5563	105.2340	105.5563	0.00
13/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	717	1	1	1	0.00
13/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	710	1	1	1	0.00
13/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	725	1	1	1	0.00
13/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	6390	6	6	6	0.00
13/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	6322	6	6	6	0.00
13/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	6356	6	6	6	0.00
13/08/2013	R204 On 07-August-14			Bond Future	7.59	102.9551	102.6284	102.9551	0.00
13/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	2629	3	3	3	0.00
13/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	2594	3	3	3	0.00
13/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	2612	3	3	3	0.00
13/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3140	3	3	3	0.00
13/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3100	3	3	3	0.00
13/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3120	3	3	3	0.00
13/08/2013	R206 On 07-November-13			Bond Future	5.68	102.7458	102.7273	102.7458	0.00
13/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	15	0	0	0	0.00
13/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	16	0	0	0	0.00
13/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	16	0	0	0	0.00
13/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	263	0	0	0	0.00
13/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	262	0	0	0	0.00
13/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	260	0	0	0	0.00
13/08/2013	R207 On 07-November-13			Bond Future	7.55	101.2834	100.8834	101.2834	27,380.00
13/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	478	1	0	1	0.00
13/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	468	1	0	1	0.00
13/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	459	1	0	1	0.00
13/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	4680	4	5	4	0.00
13/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	4638	4	5	4	0.00
13/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	4721	4	5	4	0.00
13/08/2013	R207 On 06-February-14			Bond Future	7.67	98.9736	98.5683	98.9736	0.00
13/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	833	1	1	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
13/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	844	1	1	1	0.00
13/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	822	1	1	1	0.00
13/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	5697	5	6	5	0.00
13/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	5735	5	6	5	0.00
13/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	5659	5	6	5	0.00
13/08/2013	R207 On 08-May-14			Bond Future	7.79	100.3073	99.8964	100.3073	0.00
13/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	759	1	1	1	0.00
13/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	767	1	1	1	0.00
13/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	751	1	1	1	0.00
13/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	8172	8	8	8	0.00
13/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	8212	8	8	8	0.00
13/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	8131	8	8	8	0.00
13/08/2013	R207 On 07-August-14			Bond Future	7.93	98.0258	97.6093	98.0258	0.00
13/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	3095	3	3	3	0.00
13/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	3134	3	3	3	0.00
13/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	3114	3	3	3	0.00
13/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	4083	4	4	4	0.00
13/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	4106	4	4	4	0.00
13/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	4060	4	4	4	0.00
13/08/2013	R208 On 07-November-13			Bond Future	7.71	95.9490	95.4495	95.9490	14,428.00
13/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	403	0	0	0	0.00
13/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	1457	2	1	2	0.00
13/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	394	0	0	0	0.00
13/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	412	1	0	1	0.00
13/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	2601	2	3	2	1,520.00
13/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	5503	5	6	5	0.00
13/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	5406	5	5	5	0.00
13/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	5454	5	5	5	0.00
13/08/2013	R208 On 06-February-14			Bond Future	7.82	97.2084	96.7023	97.2084	0.00
13/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	789	1	1	1	0.00
13/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	800	1	1	1	0.00
13/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	811	1	1	1	0.00
13/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	6527	6	7	6	0.00
13/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	6572	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	6617	6	7	6	0.00
13/08/2013	R208 On 08-May-14			Bond Future	7.93	95.1216	94.6087	95.1216	0.00
13/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	674	1	1	1	0.00
13/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	691	1	1	1	0.00
13/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	682	1	1	1	0.00
13/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	9387	9	9	9	0.00
13/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	9292	9	9	9	0.00
13/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	9339	9	9	9	0.00
13/08/2013	R208 On 07-August-14			Bond Future	8.05	96.4100	95.8901	96.4100	0.00
13/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	3196	3	3	3	0.00
13/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	3174	3	3	3	0.00
13/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	3218	3	3	3	0.00
13/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	4406	4	4	4	0.00
13/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	4379	4	4	4	0.00
13/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	4434	4	4	4	0.00
13/08/2013	R209 On 07-November-13			Bond Future	9.29	73.8306	72.2909	73.8306	18,944.00
13/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1370	2	1	2	0.00
13/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1686	2	2	2	0.00
13/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	3578	5	4	5	0.00
13/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1710	2	2	2	0.00
13/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	3038	4	3	4	0.00
13/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1734	2	2	2	0.00
13/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3962	5	4	5	0.00
13/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4785	6	5	6	0.00
13/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5438	4	5	4	0.00
13/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2790	2	3	2	5,000.00
13/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6229	5	6	5	4,700.00
13/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5331	4	5	4	0.00
13/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3326	3	3	3	1,000.00
13/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1921	1	2	1	1,520.00
13/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5384	4	5	4	0.00
13/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2472	2	2	2	980.00
13/08/2013	R209 On 06-February-14			Bond Future	9.39	74.7996	73.2397	74.7996	0.00
13/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	2113	3	2	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
13/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	2158	3	2	3	0.00
13/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	2135	3	2	3	0.00
13/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	8559	8	9	8	0.00
13/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8500	7	9	7	0.00
13/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8442	7	8	7	0.00
13/08/2013	R209 On 08-May-14			Bond Future	9.49	72.6626	71.0816	72.6626	0.00
13/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1555	2	2	2	0.00
13/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1540	2	2	2	0.00
13/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1525	2	2	2	0.00
13/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	14580	13	15	13	0.00
13/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	14655	13	15	13	0.00
13/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	14504	13	15	13	0.00
13/08/2013	R209 On 07-August-14			Bond Future	9.59	73.6468	72.0444	73.6468	0.00
13/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4580	5	5	5	0.00
13/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4608	5	5	5	0.00
13/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4552	5	5	5	0.00
13/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8384	8	8	8	0.00
13/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8476	8	8	8	0.00
13/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8430	8	8	8	0.00
13/08/2013	R210 On 07-November-13			Bond Future	154.18	154.5817	154.1767	154.5817	1,237.00
13/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	5813	5	6	5	0.00
13/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5823	5	6	5	0.00
13/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5833	5	6	5	0.00
13/08/2013	R211 On 07-November-13			Bond Future	129.64	129.6697	129.6393	129.6697	522.00
13/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	361	0	0	0	0.00
13/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	371	0	0	0	0.00
13/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	351	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
13/08/2013	R212 On 07-November-13			Bond Future	130.54	130.5634	130.5382	130.5634	21,791.00
13/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	2462	2	2	2	0.00
13/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	2472	2	2	2	0.00
13/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	2452	2	2	2	0.00
13/08/2013	R213 On 07-November-13			Bond Future	9.05	84.9329	83.6108	84.9329	9,112.00
13/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1775	2	2	2	0.00
13/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1750	2	2	2	0.00
13/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1724	2	2	2	0.00
13/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5264	4	5	4	0.00
13/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5210	4	5	4	0.00
13/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5318	5	5	5	0.00
13/08/2013	R213 On 06-February-14			Bond Future	9.16	86.0476	84.7082	86.0476	0.00
13/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	2173	3	2	3	0.00
13/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	2196	3	2	3	0.00
13/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	2219	3	2	3	0.00
13/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	8906	8	9	8	0.00
13/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	8846	8	9	8	0.00
13/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	8966	8	9	8	0.00
13/08/2013	R213 On 08-May-14			Bond Future	9.26	83.6688	82.3111	83.6688	0.00
13/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1599	2	2	2	0.00
13/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1630	2	2	2	0.00
13/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1615	2	2	2	0.00
13/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	14606	14	15	14	0.00
13/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	14680	14	15	14	0.00
13/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	14532	14	15	14	0.00
13/08/2013	R213 On 07-August-14			Bond Future	9.37	84.8020	83.4261	84.8020	0.00
13/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4783	5	5	5	0.00
13/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4841	5	5	5	0.00
13/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4812	5	5	5	0.00
13/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	8553	8	9	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
13/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	8599	8	9	8	0.00
13/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	8646	8	9	8	0.00
13/08/2013	R214 On 07-November-13			Bond Future	9.50	73.8705	72.1954	73.8705	577.00
13/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	177	0	0	0	0.00
13/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	173	0	0	0	0.00
13/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	169	0	0	0	0.00
13/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	14671	13	15	13	0.00
13/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	14576	13	15	13	0.00
13/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	14765	13	15	13	0.00
13/08/2013	R214 On 06-February-14			Bond Future	9.61	74.8400	73.1428	74.8400	0.00
13/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2994	4	3	4	0.00
13/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2967	4	3	4	0.00
13/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2941	4	3	4	0.00
13/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7553	7	8	7	0.00
13/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7606	7	8	7	0.00
13/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7501	7	8	7	0.00
13/08/2013	R248 On 07-November-13			Bond Future	9.56	95.6951	93.6007	95.6951	780.00
13/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	18662	17	19	17	0.00
13/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	18791	17	19	17	0.00
13/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	18920	17	19	17	0.00
13/08/2013	R248 On 06-February-14			Bond Future	9.67	96.9511	94.8292	96.9511	0.00
13/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
13/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	5568	3	6	3	0.00
13/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	5466	3	5	3	0.00
13/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	5365	3	5	3	0.00