



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 30/09/2013 To: 30/09/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	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
30/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	2025 On 07-November-13			Bond Future	109.82	109.8210	109.8240	109.8210	0.00
30/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
30/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
30/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
30/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	1186	1	1	1	0.00
30/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	1176	1	1	1	0.00
30/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	1166	1	1	1	0.00
30/09/2013	2037 On 07-November-13			Bond Future	8.89	97.7685	98.5870	97.7685	1,650.00
30/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	4736	4	5	4	0.00
30/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	4910	4	5	4	0.00
30/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	4823	4	5	4	0.00
30/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2037 On 06-February-14			Bond Future	8.98	94.7969	95.6264	94.7969	0.00
30/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	3613	3	4	3	0.00
30/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	3700	3	4	3	0.00
30/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	3525	3	4	3	0.00
30/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2037 On 08-May-14			Bond Future	9.07	96.0848	96.9240	96.0848	0.00
30/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	2853	2	3	2	0.00
30/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	2678	2	3	2	0.00
30/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	2765	2	3	2	0.00
30/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2038 On 07-November-13			Bond Future	106.17	106.1623	106.1668	106.1623	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
30/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
30/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
30/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
30/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	3823	4	4	4	0.00
30/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	3833	4	4	4	0.00
30/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	3843	4	4	4	0.00
30/09/2013	2050 On 07-November-13			Bond Future	110.15	109.8782	110.1488	109.8782	122.00
30/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	159	0	0	0	0.00
30/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	149	0	0	0	0.00
30/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	139	0	0	0	0.00
30/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
30/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
30/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	AL37 On 07-November-13			Index Future	410.85	409.7100	410.8490	409.7100	0.00
30/09/2013	AL37 On 06-February-14			Index Future	416.25	415.0950	416.2510	415.0950	0.00
30/09/2013	AL7T On 07-November-13			Index Future	488.34	486.0690	488.3370	486.0690	1.00
30/09/2013	AL7T On 06-February-14			Index Future	494.76	492.4590	494.7570	492.4590	0.00
30/09/2013	ALBI On 07-November-13			Index Future	438.48	436.5180	438.4760	436.5180	766.00
30/09/2013	ALBI On 06-February-14			Index Future	444.24	442.2560	444.2400	442.2560	73.00
30/09/2013	C023 On 28-February-23			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
30/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	C213 On 28-February-31			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
30/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2013	EL28 On 07-November-13			Bond Future	110.51	110.3658	110.5051	110.3658	0.00
30/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	505	0	1	0	0.00
30/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	515	0	1	0	0.00
30/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	495	0	0	0	0.00
30/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
30/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
30/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
30/09/2013	ES33 On 07-November-13			Bond Future	9.35	84.0096	84.6474	84.0096	6,292.00
30/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
30/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
30/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
30/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7117	8	7	8	0.00
30/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7029	8	7	8	0.00
30/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6940	8	7	8	0.00
30/09/2013	ES33 On 06-February-14			Bond Future	9.46	85.1138	85.7603	85.1138	0.00
30/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	624	0	1	0	0.00
30/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	775	0	1	0	0.00
30/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	700	0	1	0	0.00
30/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
30/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
30/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
30/09/2013	GOVI On 07-November-13			GOVI	437.71	435.8440	437.7070	435.8440	125.00
30/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
30/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	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
30/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
30/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	83030	10	8	10	0.00
30/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	82930	10	8	10	0.00
30/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	82830	10	8	10	0.00
30/09/2013	GOVI On 06-February-14			GOVI	443.46	441.5730	443.4620	441.5730	269.00
30/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	34720	2	3	2	0.00
30/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	34520	2	3	2	0.00
30/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	34620	2	3	2	0.00
30/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
30/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
30/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
30/09/2013	GOVI On 08-May-14			GOVI	449.48	447.5690	449.4760	447.5690	0.00
30/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	74660	6	7	6	0.00
30/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	74760	6	7	6	0.00
30/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	74860	6	7	6	0.00
30/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
30/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
30/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
30/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/09/2013	IGOV On 07-November-13			Index Future	196.40	196.2480	196.4000	196.2480	1,151.00
30/09/2013	IGOV On 06-February-14			Index Future	199.01	198.8520	199.0060	198.8520	174.00
30/09/2013	ILBI On 07-November-13			Index Future	533.01	533.6790	533.0050	533.6790	0.00
30/09/2013	ILBI On 06-February-14			Index Future	540.22	540.9000	540.2170	540.9000	186.00
30/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
30/09/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/09/2013	JBAF On	16-October-13			Jibar Tradeable Future	5.15	94.8400	94.8500	94.8400	0.00
30/09/2013	JBAF On	20-November-13			Jibar Tradeable Future	5.24	94.7500	94.7600	94.7500	4,000.00
30/09/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.28	94.7100	94.7200	94.7100	1,500.00
30/09/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.37	94.5900	94.6300	94.5900	1,000.00
30/09/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.49	94.4800	94.5100	94.4800	0.00
30/09/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.64	94.3000	94.3600	94.3000	400.00
30/09/2013	JBAF On	18-June-14			Jibar Tradeable Future	6.04	93.9300	93.9600	93.9300	1,000.00
30/09/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.36	93.6100	93.6400	93.6100	0.00
30/09/2013	JBAF On	17-December-14			Jibar Tradeable Future	6.63	93.3400	93.3700	93.3400	0.00
30/09/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.89	93.1000	93.1100	93.1000	250.00
30/09/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.13	92.8500	92.8700	92.8500	0.00
30/09/2013	JBAF On	16-September-15			Jibar Tradeable Future	7.36	92.6000	92.6400	92.6000	0.00
30/09/2013	R023 On	07-November-13			Bond Future	7.60	101.9636	102.5409	101.9636	12,954.00
30/09/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R023 On	07-November-13	6.50	Put	Bond Future	7629	8	8	8	0.00
30/09/2013	R023 On	07-November-13	6.49	Put	Bond Future	7701	8	8	8	0.00
30/09/2013	R023 On	07-November-13	6.51	Put	Bond Future	7556	8	8	8	0.00
30/09/2013	R023 On	06-February-14			Bond Future	7.69	103.3039	103.8891	103.3039	0.00
30/09/2013	R023 On	06-February-14	7.85	Call	Bond Future	1024	0	1	0	0.00
30/09/2013	R023 On	06-February-14	7.86	Call	Bond Future	1087	1	1	1	0.00
30/09/2013	R023 On	06-February-14	7.84	Call	Bond Future	960	0	1	0	0.00
30/09/2013	R023 On	06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
30/09/2013	R023 On	06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
30/09/2013	R023 On	06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
30/09/2013	R157 On	07-November-13			Bond Future	6.14	114.7261	114.7682	114.7261	29,459.00
30/09/2013	R157 On	07-November-13	5.60	Call	Bond Future	86	0	0	0	0.00
30/09/2013	R157 On	07-November-13	5.59	Call	Bond Future	83	0	0	0	0.00
30/09/2013	R157 On	07-November-13	5.61	Call	Bond Future	89	0	0	0	0.00
30/09/2013	R157 On	07-November-13	5.60	Put	Bond Future	1091	1	1	1	0.00

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30/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1107	1	1	1	0.00
30/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1075	1	1	1	0.00
30/09/2013	R157 On 06-February-14			Bond Future	6.29	116.2341	116.2771	116.2341	300.00
30/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	302	0	0	0	0.00
30/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	312	0	0	0	0.00
30/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	307	0	0	0	0.00
30/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1341	1	1	1	0.00
30/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1352	1	1	1	0.00
30/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1329	1	1	1	0.00
30/09/2013	R157 On 08-May-14			Bond Future	6.46	111.0037	111.0455	111.0037	0.00
30/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	235	0	0	0	0.00
30/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	232	0	0	0	0.00
30/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	230	0	0	0	0.00
30/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1941	2	2	2	0.00
30/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	1952	2	2	2	0.00
30/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1930	2	2	2	0.00
30/09/2013	R157 On 07-August-14			Bond Future	6.64	112.5524	112.5963	112.5524	0.00
30/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	957	1	1	1	0.00
30/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	962	1	1	1	0.00
30/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	968	1	1	1	0.00
30/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	852	1	1	1	0.00
30/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	847	1	1	1	0.00
30/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	842	1	1	1	0.00
30/09/2013	R186 On 07-November-13			Bond Future	7.96	124.0054	124.5710	124.0054	57,141.00
30/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	5506	5	6	5	0.00
30/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	3259	3	3	3	0.00
30/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	7303	7	7	7	0.00
30/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	56	0	0	0	1,000.00
30/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	9204	9	9	9	0.00
30/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	3890	4	4	4	0.00
30/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	17	0	0	0	5,290.00
30/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	3369	3	3	3	0.00
30/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2538	2	3	2	1,000.00
30/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	3314	3	3	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
30/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	335	0	0	0	1,030.00
30/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	2153	3	2	3	0.00
30/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	674	1	1	1	4,000.00
30/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	1605	2	2	2	0.00
30/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	1252	2	1	2	250.00
30/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	11884	12	12	12	0.00
30/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	14492	15	14	15	0.00
30/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	1570	2	2	2	0.00
30/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	154	0	0	0	1,200.00
30/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	1536	2	2	2	0.00
30/09/2013	R186 On 06-February-14			Bond Future	8.05	120.3459	120.9194	120.3459	116.00
30/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	3023	3	3	3	0.00
30/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2987	3	3	3	0.00
30/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	3060	3	3	3	0.00
30/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	5662	6	6	6	0.00
30/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	5718	6	6	6	0.00
30/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	5775	6	6	6	0.00
30/09/2013	R186 On 08-May-14			Bond Future	8.13	121.9806	122.5599	121.9806	0.00
30/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	2034	2	2	2	0.00
30/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	2012	2	2	2	0.00
30/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	2057	2	2	2	0.00
30/09/2013	R186 On 08-May-14	8.50	Call	Bond Future	7153	7	7	7	0.00
30/09/2013	R186 On 08-May-14	7.50	Call	Bond Future	3101	3	3	3	1,933.00
30/09/2013	R186 On 08-May-14	8.50	Put	Bond Future	3991	4	4	4	1,933.00
30/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	11525	12	12	12	0.00
30/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	11600	12	12	12	0.00
30/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	11676	12	12	12	0.00
30/09/2013	R186 On 08-May-14	7.50	Put	Bond Future	8840	9	9	9	0.00
30/09/2013	R186 On 07-August-14			Bond Future	8.22	118.3904	118.9795	118.3904	0.00
30/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	6542	6	7	6	0.00
30/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	6630	6	7	6	0.00
30/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	6586	6	7	6	0.00
30/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	5880	6	6	6	0.00
30/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	5921	6	6	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
30/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	5839	6	6	6	0.00
30/09/2013	R197 On 07-November-13			Bond Future	278.10	278.0947	278.1014	278.0947	2,049.00
30/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	1899	2	2	2	0.00
30/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	1909	2	2	2	0.00
30/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	1889	2	2	2	0.00
30/09/2013	R201 On 07-November-13			Bond Future	5.24	107.1339	107.1638	107.1339	0.00
30/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	67	0	0	0	0.00
30/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	70	0	0	0	0.00
30/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	72	0	0	0	0.00
30/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	548	1	1	1	0.00
30/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	539	1	1	1	0.00
30/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	556	1	1	1	0.00
30/09/2013	R201 On 06-February-14			Bond Future	5.21	104.1343	104.1648	104.1343	0.00
30/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	371	0	0	0	0.00
30/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	380	0	0	0	0.00
30/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	376	0	0	0	0.00
30/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	346	0	0	0	0.00
30/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	342	0	0	0	0.00
30/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	350	0	0	0	0.00
30/09/2013	R201 On 08-May-14			Bond Future	5.11	105.5488	105.5781	105.5488	0.00
30/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	287	0	0	0	0.00
30/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	290	0	0	0	0.00
30/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	285	0	0	0	0.00
30/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	501	1	1	1	0.00
30/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	504	1	1	1	0.00
30/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	508	1	1	1	0.00
30/09/2013	R201 On 07-August-14			Bond Future	4.70	102.6113	102.6425	102.6113	0.00
30/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	439	0	0	0	0.00
30/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	443	0	0	0	0.00
30/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	441	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
30/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	227	0	0	0	0.00
30/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	225	0	0	0	0.00
30/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	224	0	0	0	0.00
30/09/2013	R202 On 07-November-13			Bond Future	206.01	206.0045	206.0130	206.0045	43,251.00
30/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	2987	3	3	3	0.00
30/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	2997	3	3	3	0.00
30/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	2977	3	3	3	0.00
30/09/2013	R203 On 07-November-13			Bond Future	6.81	105.8984	106.0973	105.8984	19,710.00
30/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	54	0	0	0	0.00
30/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	58	0	0	0	0.00
30/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	56	0	0	0	0.00
30/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103868	104	104	104	0.00
30/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	15	0	0	0	15.00
30/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	2883	3	3	3	0.00
30/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	2850	3	3	3	0.00
30/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
30/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	2916	3	3	3	0.00
30/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	3875	4	4	4	0.00
30/09/2013	R203 On 06-February-14			Bond Future	6.94	107.2904	107.4923	107.2904	0.00
30/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	395	0	0	0	0.00
30/09/2013	R203 On 06-February-14	6.84	Call	Bond Future	1159	1	1	1	13.00
30/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	409	0	0	0	0.00
30/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	277	0	0	0	16.00
30/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	402	0	0	0	0.00
30/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	2993	3	3	3	0.00
30/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3506	4	4	4	0.00
30/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	2967	3	3	3	0.00
30/09/2013	R203 On 06-February-14	6.84	Put	Bond Future	1473	2	1	2	0.00
30/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	2942	3	3	3	0.00
30/09/2013	R203 On 08-May-14			Bond Future	7.06	104.5864	104.7893	104.5864	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
30/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	348	0	0	0	0.00
30/09/2013	R203 On 08-May-14	6.84	Call	Bond Future	1304	1	1	1	13.00
30/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	338	0	0	0	0.00
30/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	343	0	0	0	0.00
30/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	2179	2	2	2	16.00
30/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4389	5	4	5	0.00
30/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1171	1	1	1	0.00
30/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4337	4	4	4	0.00
30/09/2013	R203 On 08-May-14	6.84	Put	Bond Future	1970	2	2	2	0.00
30/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4363	5	4	5	0.00
30/09/2013	R203 On 07-August-14			Bond Future	7.19	106.0451	106.2524	106.0451	0.00
30/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	2046	2	2	2	0.00
30/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	2031	2	2	2	0.00
30/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	2016	2	2	2	0.00
30/09/2013	R203 On 07-August-14	6.84	Call	Bond Future	1414	1	1	1	30.00
30/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1718	2	2	2	0.00
30/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1706	2	2	2	0.00
30/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1731	2	2	2	0.00
30/09/2013	R203 On 07-August-14	6.84	Put	Bond Future	2385	2	2	2	0.00
30/09/2013	R204 On 07-November-13			Bond Future	6.99	107.1677	107.4173	107.1677	31,288.00
30/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	152	0	0	0	0.00
30/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	1070	1	1	1	0.00
30/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	158	0	0	0	0.00
30/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	163	0	0	0	0.00
30/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3203	3	3	3	0.00
30/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1021	1	1	1	1,270.00
30/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3164	3	3	3	0.00
30/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3243	3	3	3	0.00
30/09/2013	R204 On 06-February-14			Bond Future	7.09	104.5463	104.7995	104.5463	0.00
30/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	736	1	1	1	0.00
30/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	759	1	1	1	0.00
30/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	747	1	1	1	0.00
30/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	3700	4	4	4	0.00
30/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	3668	4	4	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
30/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	3637	4	4	4	0.00
30/09/2013	R204 On 08-May-14			Bond Future	7.20	105.9664	106.2213	105.9664	0.00
30/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	701	1	1	1	0.00
30/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	693	1	1	1	0.00
30/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	710	1	1	1	0.00
30/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5385	6	5	6	0.00
30/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5319	5	5	5	0.00
30/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5352	5	5	5	0.00
30/09/2013	R204 On 07-August-14			Bond Future	7.31	103.4127	103.6726	103.4127	0.00
30/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2913	3	3	3	0.00
30/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2873	3	3	3	0.00
30/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2893	3	3	3	0.00
30/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2374	2	2	2	0.00
30/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2340	2	2	2	0.00
30/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2357	2	2	2	0.00
30/09/2013	R206 On 07-November-13			Bond Future	5.33	102.7830	102.7901	102.7830	0.00
30/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	17	0	0	0	0.00
30/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	18	0	0	0	0.00
30/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	18	0	0	0	0.00
30/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	203	0	0	0	0.00
30/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	201	0	0	0	0.00
30/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	200	0	0	0	0.00
30/09/2013	R207 On 07-November-13			Bond Future	7.25	101.9600	102.3406	101.9600	21,305.00
30/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	326	0	0	0	0.00
30/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	317	0	0	0	0.00
30/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	307	0	0	0	0.00
30/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	3071	3	3	3	0.00
30/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3029	3	3	3	0.00
30/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	3112	3	3	3	0.00
30/09/2013	R207 On 06-February-14			Bond Future	7.35	99.6611	100.0470	99.6611	0.00
30/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	910	1	1	1	0.00
30/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	923	1	1	1	0.00
30/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	897	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
30/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	4296	5	4	5	0.00
30/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	4332	5	4	5	0.00
30/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	4260	5	4	5	0.00
30/09/2013	R207 On 08-May-14			Bond Future	7.46	101.0149	101.4044	101.0149	0.00
30/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	812	1	1	1	0.00
30/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	821	1	1	1	0.00
30/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	803	1	1	1	0.00
30/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	6717	7	7	7	0.00
30/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	6756	7	7	7	0.00
30/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	6678	7	7	7	0.00
30/09/2013	R207 On 07-August-14			Bond Future	7.56	98.7832	99.1796	98.7832	0.00
30/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3495	3	3	3	0.00
30/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3540	3	4	3	0.00
30/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3518	3	4	3	0.00
30/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	2916	3	3	3	0.00
30/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	2936	3	3	3	0.00
30/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	2896	3	3	3	0.00
30/09/2013	R208 On 07-November-13			Bond Future	7.37	96.9122	97.2807	96.9122	10,364.00
30/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	288	0	0	0	0.00
30/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1682	2	2	2	0.00
30/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	279	0	0	0	0.00
30/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	297	0	0	0	0.00
30/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	995	1	1	1	1,520.00
30/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	3556	4	4	4	0.00
30/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	3460	4	3	4	0.00
30/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	3508	4	4	4	0.00
30/09/2013	R208 On 06-February-14			Bond Future	7.47	98.1860	98.5597	98.1860	0.00
30/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	929	1	1	1	0.00
30/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	943	1	1	1	0.00
30/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	958	1	1	1	0.00
30/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	4816	5	5	5	0.00
30/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	4858	5	5	5	0.00
30/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	4899	5	5	5	0.00
30/09/2013	R208 On 08-May-14			Bond Future	7.56	96.1229	96.5000	96.1229	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
30/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	795	1	1	1	0.00
30/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	815	1	1	1	0.00
30/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	805	1	1	1	0.00
30/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	7616	8	8	8	0.00
30/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	7525	8	8	8	0.00
30/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	7570	8	8	8	0.00
30/09/2013	R208 On 07-August-14			Bond Future	7.65	97.4635	97.8473	97.4635	0.00
30/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3898	4	4	4	0.00
30/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3872	4	4	4	0.00
30/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3925	4	4	4	0.00
30/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3151	3	3	3	0.00
30/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3129	3	3	3	0.00
30/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3174	3	3	3	0.00
30/09/2013	R209 On 07-November-13			Bond Future	8.72	75.9878	76.6311	75.9878	19,766.00
30/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1904	2	2	2	0.00
30/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2452	2	2	2	0.00
30/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	5599	5	6	5	0.00
30/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2494	2	2	2	0.00
30/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2536	2	3	2	0.00
30/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	4737	4	5	4	0.00
30/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	6193	6	6	6	0.00
30/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	7412	7	7	7	0.00
30/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	471	1	0	1	5,000.00
30/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	1864	2	2	2	0.00
30/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	2423	3	2	3	4,700.00
30/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	1793	2	2	2	0.00
30/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	685	1	1	1	1,000.00
30/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	208	0	0	0	1,520.00
30/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	1828	2	2	2	0.00
30/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	363	1	0	1	980.00
30/09/2013	R209 On 06-February-14			Bond Future	8.80	76.9866	77.6386	76.9866	0.00
30/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	3021	3	3	3	0.00
30/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	3087	3	3	3	0.00
30/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	3054	3	3	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
30/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	5068	6	5	6	0.00
30/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	5020	5	5	5	0.00
30/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	4972	5	5	5	0.00
30/09/2013	R209 On 08-May-14			Bond Future	8.88	74.8872	75.5469	74.8872	0.00
30/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	2025	2	2	2	0.00
30/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	2004	2	2	2	0.00
30/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1983	2	2	2	0.00
30/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	10579	11	11	11	0.00
30/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	10649	11	11	11	0.00
30/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	10509	11	11	11	0.00
30/09/2013	R209 On 07-August-14			Bond Future	8.96	75.9318	76.6016	75.9318	0.00
30/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	6282	6	6	6	0.00
30/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	6320	6	6	6	0.00
30/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	6244	6	6	6	0.00
30/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	5538	6	6	6	0.00
30/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	5612	6	6	6	0.00
30/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	5575	6	6	6	0.00
30/09/2013	R210 On 07-November-13			Bond Future	157.80	157.7919	157.7974	157.7919	1,449.00
30/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	2193	2	2	2	0.00
30/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	2203	2	2	2	0.00
30/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	2213	2	2	2	0.00
30/09/2013	R211 On 07-November-13			Bond Future	128.04	128.0414	128.0397	128.0414	522.00
30/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1960	2	2	2	0.00
30/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1970	2	2	2	0.00
30/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1950	2	2	2	0.00
30/09/2013	R212 On 07-November-13			Bond Future	131.11	130.3758	131.1097	130.3758	21,791.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	1890	3	2	3	0.00
30/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	1900	3	2	3	0.00
30/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	1880	3	2	3	0.00
30/09/2013	R213 On 07-November-13			Bond Future	8.55	86.9643	87.5391	86.9643	19,495.00
30/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2407	2	2	2	0.00
30/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2365	2	2	2	0.00
30/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2323	2	2	2	0.00
30/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	1950	2	2	2	0.00
30/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	1913	2	2	2	0.00
30/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	1989	2	2	2	0.00
30/09/2013	R213 On 06-February-14			Bond Future	8.64	88.1074	88.6900	88.1074	0.00
30/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2866	3	3	3	0.00
30/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2898	3	3	3	0.00
30/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2930	3	3	3	0.00
30/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	5626	6	6	6	0.00
30/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	5575	6	6	6	0.00
30/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	5677	6	6	6	0.00
30/09/2013	R213 On 08-May-14			Bond Future	8.72	85.7656	86.3548	85.7656	0.00
30/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1984	2	2	2	0.00
30/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	2025	2	2	2	0.00
30/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	2004	2	2	2	0.00
30/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	10952	11	11	11	0.00
30/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	11021	12	11	12	0.00
30/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	10883	11	11	11	0.00
30/09/2013	R213 On 07-August-14			Bond Future	8.80	86.9618	87.5604	86.9618	0.00
30/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	6232	6	6	6	0.00
30/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	6306	6	6	6	0.00
30/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	6269	6	6	6	0.00
30/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	5883	6	6	6	0.00
30/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	5922	6	6	6	0.00
30/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	5961	6	6	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
30/09/2013	R214 On 07-November-13			Bond Future	8.88	76.2377	76.9798	76.2377	2,427.00
30/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	122	0	0	0	0.00
30/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	118	0	0	0	0.00
30/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	113	0	0	0	0.00
30/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	9831	11	10	11	0.00
30/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	9736	10	10	10	0.00
30/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	9926	11	10	11	0.00
30/09/2013	R214 On 06-February-14			Bond Future	8.97	77.2398	77.9919	77.2398	0.00
30/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4427	4	4	4	0.00
30/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4388	4	4	4	0.00
30/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4349	4	4	4	0.00
30/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	4125	5	4	5	0.00
30/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	4165	5	4	5	0.00
30/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	4085	5	4	5	0.00
30/09/2013	R248 On 07-November-13			Bond Future	8.93	98.8986	99.8546	98.8986	10,260.00
30/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
30/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	12408	13	12	13	0.00
30/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	12537	13	13	13	0.00
30/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	12667	14	13	14	0.00
30/09/2013	R248 On 06-February-14			Bond Future	9.01	100.1986	101.1675	100.1986	0.00
30/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	973	0	1	0	0.00
30/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	771	0	1	0	0.00
30/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	872	0	1	0	0.00
30/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
30/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
30/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00