



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 18/10/2013 To: 18/10/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	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
18/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	2025 On 07-November-13			Bond Future	109.87	109.5081	109.8652	109.5081	0.00
18/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1145	2	1	2	0.00
18/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1135	1	1	1	0.00
18/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1125	1	1	1	0.00
18/10/2013	2037 On 07-November-13			Bond Future	8.77	99.4820	99.7333	99.4820	1,650.00
18/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	5882	6	6	6	0.00
18/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	6056	6	6	6	0.00
18/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	5969	6	6	6	0.00
18/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 06-February-14			Bond Future	8.86	96.5340	96.7885	96.5340	0.00
18/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	4775	5	5	5	0.00
18/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	4862	5	5	5	0.00
18/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	4688	4	5	4	0.00
18/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 08-May-14			Bond Future	8.94	97.8351	98.0916	97.8351	0.00
18/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	4020	4	4	4	0.00
18/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	3846	4	4	4	0.00
18/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	3933	4	4	4	0.00
18/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2038 On 07-November-13			Bond Future	105.99	105.9575	105.9854	105.9575	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	4005	4	4	4	0.00
18/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	4015	4	4	4	0.00
18/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	4025	4	4	4	0.00
18/10/2013	2050 On 07-November-13			Bond Future	110.25	109.6906	110.2488	109.6906	122.00
18/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	259	0	0	0	0.00
18/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	249	0	0	0	0.00
18/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	239	0	0	0	0.00
18/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
18/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
18/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	AL37 On 07-November-13			Index Future	416.90	415.9790	416.9010	415.9790	0.00
18/10/2013	AL37 On 06-February-14			Index Future	422.39	421.4510	422.3850	421.4510	0.00
18/10/2013	AL7T On 07-November-13			Index Future	495.83	494.2460	495.8250	494.2460	1.00
18/10/2013	AL7T On 06-February-14			Index Future	502.35	500.7480	502.3470	500.7480	0.00
18/10/2013	ALBI On 07-November-13			Index Future	444.02	443.0650	444.0220	443.0650	759.00
18/10/2013	ALBI On 06-February-14			Index Future	449.86	448.8930	449.8630	448.8930	112.00
18/10/2013	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
18/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	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
18/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/10/2013	EL28 On 07-November-13			Bond Future	110.87	110.5716	110.8729	110.5716	0.00
18/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	873	1	1	1	0.00
18/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	883	1	1	1	0.00
18/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	863	1	1	1	0.00
18/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
18/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
18/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 07-November-13			Bond Future	9.29	84.9802	85.0684	84.9802	6,292.00
18/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6696	7	7	7	0.00
18/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6608	7	7	7	0.00
18/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6519	7	7	7	0.00
18/10/2013	ES33 On 06-February-14			Bond Future	9.40	86.0981	86.1875	86.0981	0.00
18/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	1051	1	1	1	0.00
18/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	1202	1	1	1	0.00
18/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	1127	1	1	1	0.00
18/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
18/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
18/10/2013	GOVI On 07-November-13			GOVI	443.43	442.4500	443.4250	442.4500	135.00
18/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
18/10/2013	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
18/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	25850	4	3	4	0.00
18/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	25750	4	3	4	0.00
18/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	25650	4	3	4	0.00
18/10/2013	GOVI On 06-February-14			GOVI	449.26	448.2700	449.2580	448.2700	269.00
18/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	92680	8	9	8	0.00
18/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	92480	8	9	8	0.00
18/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	92580	8	9	8	0.00
18/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 08-May-14			GOVI	455.31	454.3110	455.3060	454.3110	0.00
18/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	132960	12	13	12	0.00
18/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	133060	12	13	12	0.00
18/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	133160	12	13	12	0.00
18/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
18/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
18/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/10/2013	IGOV On 07-November-13			Index Future	197.11	196.8390	197.1060	196.8390	1,166.00
18/10/2013	IGOV On 06-February-14			Index Future	199.72	199.4530	199.7230	199.4530	190.00
18/10/2013	ILBI On 07-November-13			Index Future	533.77	533.3570	533.7670	533.3570	0.00
18/10/2013	ILBI On 06-February-14			Index Future	540.96	540.5460	540.9620	540.5460	186.00
18/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
18/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
18/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/10/2013	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
18/10/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/10/2013	JBAF On	20-November-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	100.00
18/10/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.17	94.8200	94.8300	94.8200	1,500.00
18/10/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.19	94.8000	94.8100	94.8000	1,000.00
18/10/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.27	94.7200	94.7300	94.7200	0.00
18/10/2013	JBAF On	19-March-14			Jibar Tradeable Future	5.29	94.6800	94.7100	94.6800	400.00
18/10/2013	JBAF On	16-April-14			Jibar Tradeable Future	5.38	94.5700	94.6200	94.5700	0.00
18/10/2013	JBAF On	18-June-14			Jibar Tradeable Future	5.59	94.3900	94.4100	94.3900	1,000.00
18/10/2013	JBAF On	17-September-14			Jibar Tradeable Future	5.76	94.1900	94.2400	94.1900	1,000.00
18/10/2013	JBAF On	17-December-14			Jibar Tradeable Future	5.99	93.9500	94.0100	93.9500	0.00
18/10/2013	JBAF On	18-March-15			Jibar Tradeable Future	6.23	93.7000	93.7700	93.7000	250.00
18/10/2013	JBAF On	17-June-15			Jibar Tradeable Future	6.47	93.4500	93.5300	93.4500	2,000.00
18/10/2013	JBAF On	16-September-15			Jibar Tradeable Future	6.70	93.1900	93.3000	93.1900	0.00
18/10/2013	R023 On	07-November-13			Bond Future	7.36	103.7755	104.1217	103.7755	12,954.00
18/10/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On	07-November-13	6.50	Put	Bond Future	6048	6	6	6	0.00
18/10/2013	R023 On	07-November-13	6.49	Put	Bond Future	6120	6	6	6	0.00
18/10/2013	R023 On	07-November-13	6.51	Put	Bond Future	5975	6	6	6	0.00
18/10/2013	R023 On	06-February-14			Bond Future	7.44	105.1407	105.4914	105.1407	0.00
18/10/2013	R023 On	06-February-14	7.85	Call	Bond Future	2626	2	3	2	0.00
18/10/2013	R023 On	06-February-14	7.86	Call	Bond Future	2690	2	3	2	0.00
18/10/2013	R023 On	06-February-14	7.84	Call	Bond Future	2562	2	3	2	0.00
18/10/2013	R023 On	06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On	06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R023 On	06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R157 On	07-November-13			Bond Future	5.76	115.4370	115.4677	115.4370	27,649.00
18/10/2013	R157 On	07-November-13	5.60	Call	Bond Future	152	0	0	0	0.00
18/10/2013	R157 On	07-November-13	5.59	Call	Bond Future	146	0	0	0	0.00
18/10/2013	R157 On	07-November-13	5.61	Call	Bond Future	158	0	0	0	0.00
18/10/2013	R157 On	07-November-13	5.60	Put	Bond Future	457	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
18/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	470	0	0	0	0.00
18/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	445	0	0	0	0.00
18/10/2013	R157 On 06-February-14			Bond Future	5.85	116.9556	116.9867	116.9556	606.00
18/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	459	0	0	0	0.00
18/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	473	0	0	0	0.00
18/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	466	0	0	0	0.00
18/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	789	1	1	1	0.00
18/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	799	1	1	1	0.00
18/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	780	1	1	1	0.00
18/10/2013	R157 On 08-May-14			Bond Future	5.93	111.7230	111.7529	111.7230	0.00
18/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	328	0	0	0	0.00
18/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	324	0	0	0	0.00
18/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	320	0	0	0	0.00
18/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1325	1	1	1	0.00
18/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1335	1	1	1	0.00
18/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1315	1	1	1	0.00
18/10/2013	R157 On 07-August-14			Bond Future	5.99	113.2888	113.3206	113.2888	0.00
18/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1306	1	1	1	0.00
18/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1314	1	1	1	0.00
18/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1321	1	1	1	0.00
18/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	478	0	0	0	0.00
18/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	474	0	0	0	0.00
18/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	471	0	0	0	0.00
18/10/2013	R186 On 07-November-13			Bond Future	7.75	126.1373	126.5229	126.1373	57,222.00
18/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	6857	7	7	7	0.00
18/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	4005	4	4	4	0.00
18/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	8938	9	9	9	0.00
18/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	11	0	0	0	1,000.00
18/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	11005	11	11	11	0.00
18/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	4838	5	5	5	0.00
18/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	1	0	0	0	5,290.00
18/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	4153	4	4	4	0.00
18/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	3028	3	3	3	1,000.00
18/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	4079	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
18/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	18	0	0	0	1,030.00
18/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	691	1	1	1	0.00
18/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	74	0	0	0	4,000.00
18/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	399	1	0	1	0.00
18/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	249	0	0	0	0.00
18/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	9887	10	10	10	0.00
18/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	12524	13	13	13	0.00
18/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	383	0	0	0	0.00
18/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	4	0	0	0	1,200.00
18/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	368	0	0	0	0.00
18/10/2013	R186 On 06-February-14			Bond Future	7.83	122.5071	122.8979	122.5071	225.00
18/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	3497	3	3	3	0.00
18/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	3454	3	3	3	0.00
18/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	3540	3	4	3	0.00
18/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	9140	9	9	9	0.00
18/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4213	4	4	4	0.00
18/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4163	4	4	4	0.00
18/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1069	1	1	1	250.00
18/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4263	4	4	4	0.00
18/10/2013	R186 On 08-May-14			Bond Future	7.91	124.1582	124.5524	124.1582	0.00
18/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	2340	2	2	2	0.00
18/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	8184	8	8	8	0.00
18/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	2367	2	2	2	0.00
18/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	2313	2	2	2	0.00
18/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3588	3	4	3	1,933.00
18/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3030	3	3	3	1,933.00
18/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	9843	10	10	10	0.00
18/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	9913	10	10	10	0.00
18/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	9984	10	10	10	0.00
18/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7335	8	7	8	0.00
18/10/2013	R186 On 07-August-14			Bond Future	7.98	120.6062	121.0073	120.6062	0.00
18/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	7419	7	7	7	0.00
18/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	7516	7	8	7	0.00
18/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	7467	7	7	7	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
18/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	10724	10	11	10	0.00
18/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4697	5	5	5	0.00
18/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	4770	5	5	5	0.00
18/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4734	5	5	5	0.00
18/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2874	3	3	3	840.00
18/10/2013	R197 On 07-November-13			Bond Future	279.36	279.2908	279.3586	279.2908	2,049.00
18/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	641	1	1	1	0.00
18/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	651	1	1	1	0.00
18/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	631	1	1	1	0.00
18/10/2013	R201 On 07-November-13			Bond Future	4.90	107.5255	107.5302	107.5255	0.00
18/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	96	0	0	0	0.00
18/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	100	0	0	0	0.00
18/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	104	0	0	0	0.00
18/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	211	0	0	0	0.00
18/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	205	0	0	0	0.00
18/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	218	0	0	0	0.00
18/10/2013	R201 On 06-February-14			Bond Future	4.78	104.5321	104.5369	104.5321	0.00
18/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	537	1	1	1	0.00
18/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	550	1	1	1	0.00
18/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	543	1	1	1	0.00
18/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	141	0	0	0	0.00
18/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	139	0	0	0	0.00
18/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	144	0	0	0	0.00
18/10/2013	R201 On 08-May-14			Bond Future	4.50	105.9409	105.9443	105.9409	0.00
18/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	410	0	0	0	0.00
18/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	414	0	0	0	0.00
18/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	406	0	0	0	0.00
18/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	258	0	0	0	0.00
18/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	261	0	0	0	0.00
18/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	263	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
18/10/2013	R201 On	07-August-14				Bond Future	3.66	103.0155	103.0202	103.0155	0.00
18/10/2013	R201 On	07-August-14	5.29	Call		Bond Future	658	1	1	1	0.00
18/10/2013	R201 On	07-August-14	5.31	Call		Bond Future	664	1	1	1	0.00
18/10/2013	R201 On	07-August-14	5.30	Call		Bond Future	661	1	1	1	0.00
18/10/2013	R201 On	07-August-14	5.29	Put		Bond Future	68	0	0	0	0.00
18/10/2013	R201 On	07-August-14	5.30	Put		Bond Future	67	0	0	0	0.00
18/10/2013	R201 On	07-August-14	5.31	Put		Bond Future	66	0	0	0	0.00
18/10/2013	R202 On	07-November-13				Bond Future	207.49	207.4343	207.4884	207.4343	43,395.00
18/10/2013	R202 On	07-November-13	208.99	Call		Bond Future	0	0	0	0	0.00
18/10/2013	R202 On	07-November-13	209.01	Call		Bond Future	0	0	0	0	0.00
18/10/2013	R202 On	07-November-13	209.00	Call		Bond Future	0	0	0	0	0.00
18/10/2013	R202 On	07-November-13	209.00	Put		Bond Future	1512	2	2	2	0.00
18/10/2013	R202 On	07-November-13	209.01	Put		Bond Future	1522	2	2	2	0.00
18/10/2013	R202 On	07-November-13	208.99	Put		Bond Future	1502	2	2	2	0.00
18/10/2013	R203 On	07-November-13				Bond Future	6.40	107.3583	107.5211	107.3583	19,563.00
18/10/2013	R203 On	07-November-13	5.99	Call		Bond Future	85	0	0	0	0.00
18/10/2013	R203 On	07-November-13	6.01	Call		Bond Future	95	0	0	0	0.00
18/10/2013	R203 On	07-November-13	6.00	Call		Bond Future	90	0	0	0	0.00
18/10/2013	R203 On	07-November-13	571.00	Call		Bond Future	105292	105	105	105	0.00
18/10/2013	R203 On	07-November-13	5.71	Call		Bond Future	14	0	0	0	15.00
18/10/2013	R203 On	07-November-13	6.00	Put		Bond Future	1493	2	1	2	0.00
18/10/2013	R203 On	07-November-13	6.01	Put		Bond Future	1463	2	1	2	0.00
18/10/2013	R203 On	07-November-13	571.00	Put		Bond Future	0	0	0	0	0.00
18/10/2013	R203 On	07-November-13	5.99	Put		Bond Future	1524	2	2	2	0.00
18/10/2013	R203 On	07-November-13	5.71	Put		Bond Future	2450	3	2	3	0.00
18/10/2013	R203 On	06-February-14				Bond Future	6.49	108.7706	108.9356	108.7706	6.00
18/10/2013	R203 On	06-February-14	6.14	Call		Bond Future	684	1	1	1	0.00
18/10/2013	R203 On	06-February-14	6.84	Call		Bond Future	1832	2	2	2	13.00
18/10/2013	R203 On	06-February-14	6.16	Call		Bond Future	708	1	1	1	0.00
18/10/2013	R203 On	06-February-14	5.95	Call		Bond Future	488	0	0	0	16.00
18/10/2013	R203 On	06-February-14	6.15	Call		Bond Future	696	1	1	1	0.00
18/10/2013	R203 On	06-February-14	6.14	Put		Bond Future	1839	2	2	2	0.00
18/10/2013	R203 On	06-February-14	5.95	Put		Bond Future	2274	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1818	2	2	2	0.00
18/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	702	1	1	1	0.00
18/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1797	2	2	2	0.00
18/10/2013	R203 On 08-May-14			Bond Future	6.58	106.0755	106.2412	106.0755	0.00
18/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	566	1	1	1	0.00
18/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1951	2	2	2	13.00
18/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	550	1	1	1	0.00
18/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	558	1	1	1	0.00
18/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	3075	3	3	3	16.00
18/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3149	3	3	3	0.00
18/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	616	1	1	1	0.00
18/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3102	3	3	3	0.00
18/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1165	1	1	1	0.00
18/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3126	3	3	3	0.00
18/10/2013	R203 On 07-August-14			Bond Future	6.66	107.5618	107.7310	107.5618	0.00
18/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2838	3	3	3	0.00
18/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2820	3	3	3	0.00
18/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2801	3	3	3	0.00
18/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	2033	2	2	2	30.00
18/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1028	1	1	1	0.00
18/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1019	1	1	1	0.00
18/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1037	1	1	1	0.00
18/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1525	2	2	2	0.00
18/10/2013	R204 On 07-November-13			Bond Future	6.61	108.8183	109.0688	108.8183	31,288.00
18/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	229	0	0	0	0.00
18/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1880	2	2	2	0.00
18/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	239	0	0	0	0.00
18/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	249	0	0	0	0.00
18/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1633	2	2	2	0.00
18/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	180	0	0	0	1,270.00
18/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1598	2	2	2	0.00
18/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1668	2	2	2	0.00
18/10/2013	R204 On 06-February-14			Bond Future	6.69	106.2198	106.4736	106.2198	0.00
18/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	1105	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
18/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	1138	1	1	1	0.00
18/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	1122	1	1	1	0.00
18/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2394	3	2	3	0.00
18/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2368	3	2	3	0.00
18/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2342	3	2	3	0.00
18/10/2013	R204 On 08-May-14			Bond Future	6.78	107.6514	107.9070	107.6514	0.00
18/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	1003	1	1	1	0.00
18/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	991	1	1	1	0.00
18/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	1015	1	1	1	0.00
18/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	3997	4	4	4	0.00
18/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	3939	4	4	4	0.00
18/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	3968	4	4	4	0.00
18/10/2013	R204 On 07-August-14			Bond Future	6.85	105.1278	105.3883	105.1278	0.00
18/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3861	4	4	4	0.00
18/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4670	4	5	4	0.00
18/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3813	4	4	4	0.00
18/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3837	4	4	4	0.00
18/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1203	1	1	1	530.00
18/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1599	2	2	2	0.00
18/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1573	2	2	2	0.00
18/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1586	2	2	2	0.00
18/10/2013	R206 On 07-November-13			Bond Future	5.04	102.8402	102.8409	102.8402	0.00
18/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	0	0	0.00
18/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	0	0	0.00
18/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	0	0	0.00
18/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	141	0	0	0	0.00
18/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	139	0	0	0	0.00
18/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	138	0	0	0	0.00
18/10/2013	R207 On 07-November-13			Bond Future	6.93	103.6652	103.9477	103.6652	21,989.00
18/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	430	0	0	0	0.00
18/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	415	0	0	0	0.00
18/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	400	0	0	0	0.00
18/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1562	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1526	2	2	2	0.00
18/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1597	2	2	2	0.00
18/10/2013	R207 On 06-February-14			Bond Future	7.01	101.3898	101.6760	101.3898	1,081.00
18/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	1253	1	1	1	0.00
18/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1271	1	1	1	0.00
18/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	1235	1	1	1	0.00
18/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3009	3	3	3	0.00
18/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3041	3	3	3	0.00
18/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	2978	3	3	3	0.00
18/10/2013	R207 On 08-May-14			Bond Future	7.10	102.7563	103.0448	102.7563	0.00
18/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	1086	1	1	1	0.00
18/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	1098	1	1	1	0.00
18/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	1074	1	1	1	0.00
18/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5351	6	5	6	0.00
18/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5387	6	5	6	0.00
18/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5314	6	5	6	0.00
18/10/2013	R207 On 07-August-14			Bond Future	7.18	100.5554	100.8492	100.5554	0.00
18/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	4389	4	4	4	0.00
18/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4443	4	4	4	0.00
18/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4416	4	4	4	0.00
18/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2145	2	2	2	0.00
18/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2161	2	2	2	0.00
18/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2129	2	2	2	0.00
18/10/2013	R208 On 07-November-13			Bond Future	7.10	98.5026	98.8180	98.5026	10,578.00
18/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	314	0	0	0	0.00
18/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	2431	2	2	2	0.00
18/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	301	0	0	0	0.00
18/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	328	0	0	0	0.00
18/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	206	0	0	0	1,520.00
18/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2041	2	2	2	0.00
18/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	1953	2	2	2	0.00
18/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	1997	2	2	2	0.00
18/10/2013	R208 On 06-February-14			Bond Future	7.18	99.7984	100.1180	99.7984	0.00
18/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	1203	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
18/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	1221	1	1	1	0.00
18/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	1240	1	1	1	0.00
18/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3540	4	4	4	0.00
18/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3577	4	4	4	0.00
18/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3615	4	4	4	0.00
18/10/2013	R208 On 08-May-14			Bond Future	7.26	97.7469	98.0693	97.7469	0.00
18/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	1023	1	1	1	0.00
18/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	1049	1	1	1	0.00
18/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	1036	1	1	1	0.00
18/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6275	7	6	7	0.00
18/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6189	6	6	6	0.00
18/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6232	6	6	6	0.00
18/10/2013	R208 On 07-August-14			Bond Future	7.33	99.1164	99.4446	99.1164	0.00
18/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4732	5	5	5	0.00
18/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	6283	6	6	6	0.00
18/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4702	5	5	5	0.00
18/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4763	5	5	5	0.00
18/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1606	2	2	2	630.00
18/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2388	3	2	3	0.00
18/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2369	2	2	2	0.00
18/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2407	3	2	3	0.00
18/10/2013	R209 On 07-November-13			Bond Future	8.64	77.1644	77.2519	77.1644	19,784.00
18/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1524	2	2	2	0.00
18/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	2149	2	2	2	0.00
18/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5837	6	6	6	0.00
18/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2199	2	2	2	0.00
18/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2248	2	2	2	0.00
18/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4845	5	5	5	0.00
18/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6506	6	7	6	0.00
18/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	7844	8	8	8	0.00
18/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	88	0	0	0	5,000.00
18/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	941	1	1	1	0.00
18/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1422	2	1	2	4,700.00
18/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	884	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
18/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	172	0	0	0	1,000.00
18/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	19	0	0	0	1,520.00
18/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	912	1	1	1	0.00
18/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	55	0	0	0	980.00
18/10/2013	R209 On 06-February-14			Bond Future	8.72	78.1795	78.2681	78.1795	0.00
18/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2953	3	3	3	0.00
18/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	3023	3	3	3	0.00
18/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2988	3	3	3	0.00
18/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4371	4	4	4	0.00
18/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4325	4	4	4	0.00
18/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4278	4	4	4	0.00
18/10/2013	R209 On 08-May-14			Bond Future	8.80	76.0883	76.1770	76.0883	0.00
18/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	2001	2	2	2	0.00
18/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1979	2	2	2	0.00
18/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1957	2	2	2	0.00
18/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	9923	10	10	10	0.00
18/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	9993	10	10	10	0.00
18/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	9854	10	10	10	0.00
18/10/2013	R209 On 07-August-14			Bond Future	8.87	77.1545	77.2454	77.1545	0.00
18/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6437	6	6	6	0.00
18/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6476	6	6	6	0.00
18/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6398	6	6	6	0.00
18/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5051	5	5	5	0.00
18/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5122	5	5	5	0.00
18/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5087	5	5	5	0.00
18/10/2013	R210 On 07-November-13			Bond Future	159.06	158.4405	159.0565	158.4405	1,449.00
18/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	934	2	1	2	0.00
18/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	944	2	1	2	0.00
18/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	954	2	1	2	0.00
18/10/2013	R211 On 07-November-13			Bond Future	128.51	128.4792	128.5058	128.4792	522.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1494	2	1	2	0.00
18/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1504	2	2	2	0.00
18/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1484	2	1	2	0.00
18/10/2013	R212 On 07-November-13			Bond Future	131.50	131.1798	131.5029	131.1798	21,791.00
18/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1497	2	1	2	0.00
18/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1507	2	2	2	0.00
18/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1487	2	1	2	0.00
18/10/2013	R213 On 07-November-13			Bond Future	8.44	88.2968	88.4274	88.2968	19,436.00
18/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	2281	2	2	2	0.00
18/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	2230	2	2	2	0.00
18/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	2180	2	2	2	0.00
18/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	928	1	1	1	0.00
18/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	899	1	1	1	0.00
18/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	957	1	1	1	0.00
18/10/2013	R213 On 06-February-14			Bond Future	8.52	89.4583	89.5907	89.4583	0.00
18/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2870	3	3	3	0.00
18/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2904	3	3	3	0.00
18/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2938	3	3	3	0.00
18/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	4731	5	5	5	0.00
18/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4683	5	5	5	0.00
18/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	4780	5	5	5	0.00
18/10/2013	R213 On 08-May-14			Bond Future	8.61	87.1257	87.2586	87.1257	0.00
18/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	2002	2	2	2	0.00
18/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	2046	2	2	2	0.00
18/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	2024	2	2	2	0.00
18/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10068	10	10	10	0.00
18/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10136	10	10	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
18/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10000	10	10	10	0.00
18/10/2013	R213 On 07-August-14			Bond Future	8.68	88.3464	88.4822	88.3464	0.00
18/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6523	6	7	6	0.00
18/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6603	7	7	7	0.00
18/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6563	6	7	6	0.00
18/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5258	5	5	5	0.00
18/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5294	5	5	5	0.00
18/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5330	5	5	5	0.00
18/10/2013	R214 On 07-November-13			Bond Future	8.79	77.5749	77.7484	77.5749	2,427.00
18/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	21	0	0	0	0.00
18/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	20	0	0	0	0.00
18/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	19	0	0	0	0.00
18/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	8964	9	9	9	0.00
18/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	8867	9	9	9	0.00
18/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	9062	9	9	9	0.00
18/10/2013	R214 On 06-February-14			Bond Future	8.87	78.5955	78.7712	78.5955	0.00
18/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4458	4	4	4	0.00
18/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4416	4	4	4	0.00
18/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4374	4	4	4	0.00
18/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3374	3	3	3	0.00
18/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3412	4	3	4	0.00
18/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3337	3	3	3	0.00
18/10/2013	R248 On 07-November-13			Bond Future	8.87	100.3585	100.4748	100.3585	10,220.00
18/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	11788	12	12	12	0.00
18/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	11917	12	12	12	0.00
18/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	12046	12	12	12	0.00
18/10/2013	R248 On 06-February-14			Bond Future	8.95	101.6788	101.7965	101.6788	0.00
18/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	1602	1	2	1	0.00
18/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	1400	1	1	1	0.00
18/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	1501	1	2	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
18/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
18/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00