



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 21/10/2013 To: 21/10/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	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
21/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	2025 On 07-November-13			Bond Future	109.78	109.8652	109.7824	109.8652	0.00
21/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1228	1	1	1	0.00
21/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1218	1	1	1	0.00
21/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1208	1	1	1	0.00
21/10/2013	2037 On 07-November-13			Bond Future	8.82	99.7333	99.2591	99.7333	1,650.00
21/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	5408	6	5	6	0.00
21/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	5582	6	6	6	0.00
21/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	5495	6	5	6	0.00
21/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 06-February-14			Bond Future	8.91	96.7885	96.3080	96.7885	0.00
21/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	4294	5	4	5	0.00
21/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	4382	5	4	5	0.00
21/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	4207	5	4	5	0.00
21/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 08-May-14			Bond Future	9.00	98.0916	97.6033	98.0916	0.00
21/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	3532	4	4	4	0.00
21/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	3358	4	3	4	0.00
21/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	3445	4	3	4	0.00
21/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2038 On 07-November-13			Bond Future	106.01	105.9854	106.0133	105.9854	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
21/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3977	4	4	4	0.00
21/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3987	4	4	4	0.00
21/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3997	4	4	4	0.00
21/10/2013	2050 On 07-November-13			Bond Future	110.28	110.2488	110.2779	110.2488	122.00
21/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	288	0	0	0	0.00
21/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	278	0	0	0	0.00
21/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	268	0	0	0	0.00
21/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
21/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	AL37 On 07-November-13			Index Future	416.24	416.9010	416.2350	416.9010	0.00
21/10/2013	AL37 On 06-February-14			Index Future	421.71	422.3850	421.7100	422.3850	0.00
21/10/2013	AL7T On 07-November-13			Index Future	494.72	495.8250	494.7190	495.8250	1.00
21/10/2013	AL7T On 06-February-14			Index Future	501.23	502.3470	501.2270	502.3470	0.00
21/10/2013	ALBI On 07-November-13			Index Future	442.77	444.0220	442.7740	444.0220	759.00
21/10/2013	ALBI On 06-February-14			Index Future	448.60	449.8630	448.5980	449.8630	112.00
21/10/2013	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
21/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	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
21/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	EL28 On 07-November-13			Bond Future	110.90	110.8729	110.9022	110.8729	0.00
21/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	902	1	1	1	0.00
21/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	912	1	1	1	0.00
21/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	892	1	1	1	0.00
21/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
21/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
21/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 07-November-13			Bond Future	9.34	85.0684	84.6836	85.0684	6,292.00
21/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7081	7	7	7	0.00
21/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6992	7	7	7	0.00
21/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6904	7	7	7	0.00
21/10/2013	ES33 On 06-February-14			Bond Future	9.45	86.1875	85.7976	86.1875	0.00
21/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	661	1	1	1	0.00
21/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	812	1	1	1	0.00
21/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	737	1	1	1	0.00
21/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
21/10/2013	GOVI On 07-November-13			GOVI	442.21	443.4250	442.2080	443.4250	139.00
21/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
21/10/2013	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
21/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	38020	3	4	3	0.00
21/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	37920	3	4	3	0.00
21/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	37820	3	4	3	0.00
21/10/2013	GOVI On 06-February-14			GOVI	448.03	449.2580	448.0250	449.2580	269.00
21/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	80350	9	8	9	0.00
21/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	80150	9	8	9	0.00
21/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	80250	9	8	9	0.00
21/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 08-May-14			GOVI	454.05	455.3060	454.0490	455.3060	0.00
21/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	120390	13	12	13	0.00
21/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	120490	13	12	13	0.00
21/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	120590	13	12	13	0.00
21/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
21/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2013	IGOV On 07-November-13			Index Future	197.25	197.1060	197.2460	197.1060	1,166.00
21/10/2013	IGOV On 06-February-14			Index Future	199.87	199.7230	199.8650	199.7230	190.00
21/10/2013	ILBI On 07-November-13			Index Future	533.77	533.7670	533.7670	533.7670	0.00
21/10/2013	ILBI On 06-February-14			Index Future	540.96	540.9620	540.9620	540.9620	186.00
21/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/10/2013	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
21/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	94.8500	94.8500	100.00
21/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8300	94.8300	94.8300	1,500.00
21/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.19	94.8100	94.8100	94.8100	1,000.00
21/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.26	94.7300	94.7400	94.7300	0.00
21/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.7100	94.6500	94.7100	400.00
21/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.41	94.6200	94.5900	94.6200	0.00
21/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.60	94.4100	94.4000	94.4100	1,000.00
21/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.80	94.2400	94.2000	94.2400	1,000.00
21/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.03	94.0100	93.9700	94.0100	1,000.00
21/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.27	93.7700	93.7300	93.7700	250.00
21/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.52	93.5300	93.4800	93.5300	2,000.00
21/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.77	93.3000	93.2300	93.3000	0.00
21/10/2013	R023 On 07-November-13			Bond Future	7.40	104.1217	103.8556	104.1217	12,954.00
21/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	6314	6	6	6	0.00
21/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	6387	6	6	6	0.00
21/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	6241	6	6	6	0.00
21/10/2013	R023 On 06-February-14			Bond Future	7.49	105.4914	105.2218	105.4914	0.00
21/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	2356	3	2	3	0.00
21/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	2420	3	2	3	0.00
21/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	2293	3	2	3	0.00
21/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R157 On 07-November-13			Bond Future	5.81	115.4677	115.3824	115.4677	27,649.00
21/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	107	0	0	0	0.00
21/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	102	0	0	0	0.00
21/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	112	0	0	0	0.00
21/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	498	0	0	0	0.00

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21/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	512	0	1	0	0.00
21/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	484	0	0	0	0.00
21/10/2013	R157 On 06-February-14			Bond Future	5.90	116.9867	116.9002	116.9867	606.00
21/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	416	0	0	0	0.00
21/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	429	0	0	0	0.00
21/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	422	0	0	0	0.00
21/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	832	1	1	1	0.00
21/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	842	1	1	1	0.00
21/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	823	1	1	1	0.00
21/10/2013	R157 On 08-May-14			Bond Future	6.00	111.7529	111.6636	111.7529	0.00
21/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	298	0	0	0	0.00
21/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	295	0	0	0	0.00
21/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	291	0	0	0	0.00
21/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1385	1	1	1	0.00
21/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1395	1	1	1	0.00
21/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1375	1	1	1	0.00
21/10/2013	R157 On 07-August-14			Bond Future	6.07	113.3206	113.2315	113.3206	0.00
21/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1244	1	1	1	0.00
21/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1252	1	1	1	0.00
21/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1259	1	1	1	0.00
21/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	505	0	1	0	0.00
21/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	501	0	1	0	0.00
21/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	498	0	0	0	0.00
21/10/2013	R186 On 07-November-13			Bond Future	7.80	126.5229	126.0129	126.5229	57,222.00
21/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	6340	7	6	7	0.00
21/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	3506	4	4	4	0.00
21/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	8424	9	8	9	0.00
21/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	3	0	0	0	1,000.00
21/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	10494	11	10	11	0.00
21/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	4327	5	4	5	0.00
21/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
21/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	3651	4	4	4	0.00
21/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2558	3	3	3	1,000.00
21/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	3578	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
21/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	14	0	0	0	1,030.00
21/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	731	1	1	1	0.00
21/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	66	0	0	0	4,000.00
21/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	410	0	0	0	0.00
21/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	247	0	0	0	0.00
21/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	10389	10	10	10	0.00
21/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	13033	13	13	13	0.00
21/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	392	0	0	0	0.00
21/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	2	0	0	0	1,200.00
21/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	375	0	0	0	0.00
21/10/2013	R186 On 06-February-14			Bond Future	7.88	122.8979	122.3811	122.8979	225.00
21/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	3199	3	3	3	0.00
21/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	3159	3	3	3	0.00
21/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	3240	4	3	4	0.00
21/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	8686	9	9	9	0.00
21/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4432	4	4	4	0.00
21/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4381	4	4	4	0.00
21/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1132	1	1	1	250.00
21/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4484	4	4	4	0.00
21/10/2013	R186 On 08-May-14			Bond Future	7.97	124.5524	124.0269	124.5524	0.00
21/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	2153	2	2	2	0.00
21/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7798	8	8	8	0.00
21/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	2178	2	2	2	0.00
21/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	2127	2	2	2	0.00
21/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3341	4	3	4	1,933.00
21/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3169	3	3	3	1,933.00
21/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	10179	10	10	10	0.00
21/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	10251	10	10	10	0.00
21/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	10324	10	10	10	0.00
21/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7613	7	8	7	0.00
21/10/2013	R186 On 07-August-14			Bond Future	8.04	121.0073	120.4760	121.0073	0.00
21/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	7076	7	7	7	0.00
21/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	7171	8	7	8	0.00
21/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	7123	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
21/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	10317	11	10	11	0.00
21/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4884	5	5	5	0.00
21/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	4959	5	5	5	0.00
21/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4921	5	5	5	0.00
21/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2998	3	3	3	840.00
21/10/2013	R197 On 07-November-13			Bond Future	279.43	279.3586	279.4267	279.3586	2,049.00
21/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	573	1	1	1	0.00
21/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	583	1	1	1	0.00
21/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	563	1	1	1	0.00
21/10/2013	R201 On 07-November-13			Bond Future	4.92	107.5302	107.5062	107.5302	0.00
21/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	76	0	0	0	0.00
21/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	80	0	0	0	0.00
21/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	84	0	0	0	0.00
21/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	216	0	0	0	0.00
21/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	208	0	0	0	0.00
21/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	223	0	0	0	0.00
21/10/2013	R201 On 06-February-14			Bond Future	4.81	104.5369	104.5126	104.5369	0.00
21/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	517	1	1	1	0.00
21/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	529	1	1	1	0.00
21/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	523	1	1	1	0.00
21/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	145	0	0	0	0.00
21/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	143	0	0	0	0.00
21/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	148	0	0	0	0.00
21/10/2013	R201 On 08-May-14			Bond Future	4.55	105.9443	105.9181	105.9443	0.00
21/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	393	0	0	0	0.00
21/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	396	0	0	0	0.00
21/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	389	0	0	0	0.00
21/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	267	0	0	0	0.00
21/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	270	0	0	0	0.00
21/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	272	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
21/10/2013	R201 On 07-August-14			Bond Future	3.73	103.0202	102.9950	103.0202	0.00
21/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	636	1	1	1	0.00
21/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	642	1	1	1	0.00
21/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	639	1	1	1	0.00
21/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	72	0	0	0	0.00
21/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	71	0	0	0	0.00
21/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	70	0	0	0	0.00
21/10/2013	R202 On 07-November-13			Bond Future	207.54	207.4884	207.5422	207.4884	43,395.00
21/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	1458	2	1	2	0.00
21/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	1468	2	1	2	0.00
21/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	1448	2	1	2	0.00
21/10/2013	R203 On 07-November-13			Bond Future	6.44	107.5211	107.3653	107.5211	19,563.00
21/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	49	0	0	0	0.00
21/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	56	0	0	0	0.00
21/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	52	0	0	0	0.00
21/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105136	105	105	105	0.00
21/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	6	0	0	0	15.00
21/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1611	1	2	1	0.00
21/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1579	1	2	1	0.00
21/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1643	2	2	2	0.00
21/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2598	2	3	2	0.00
21/10/2013	R203 On 06-February-14			Bond Future	6.54	108.9356	108.7777	108.9356	6.00
21/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	616	1	1	1	0.00
21/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1715	2	2	2	13.00
21/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	638	1	1	1	0.00
21/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	433	0	0	0	16.00
21/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	627	1	1	1	0.00
21/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1929	2	2	2	0.00
21/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2377	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
21/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1907	2	2	2	0.00
21/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	743	1	1	1	0.00
21/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1885	2	2	2	0.00
21/10/2013	R203 On 08-May-14			Bond Future	6.63	106.2412	106.0796	106.2412	0.00
21/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	517	1	1	1	0.00
21/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1846	2	2	2	13.00
21/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	502	1	1	1	0.00
21/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	509	1	1	1	0.00
21/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2947	3	3	3	16.00
21/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3263	3	3	3	0.00
21/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	649	1	1	1	0.00
21/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3215	3	3	3	0.00
21/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1221	1	1	1	0.00
21/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3239	3	3	3	0.00
21/10/2013	R203 On 07-August-14			Bond Future	6.72	107.7310	107.5686	107.7310	0.00
21/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2723	3	3	3	0.00
21/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2704	3	3	3	0.00
21/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2686	3	3	3	0.00
21/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1935	2	2	2	30.00
21/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1075	1	1	1	0.00
21/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1066	1	1	1	0.00
21/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1085	1	1	1	0.00
21/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1590	2	2	2	0.00
21/10/2013	R204 On 07-November-13			Bond Future	6.65	109.0688	108.9159	109.0688	31,288.00
21/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	159	0	0	0	0.00
21/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1717	2	2	2	0.00
21/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	167	0	0	0	0.00
21/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	175	0	0	0	0.00
21/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1714	2	2	2	0.00
21/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	169	0	0	0	1,270.00
21/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1677	2	2	2	0.00
21/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1751	2	2	2	0.00
21/10/2013	R204 On 06-February-14			Bond Future	6.73	106.4736	106.3185	106.4736	0.00
21/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	1025	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
21/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	1057	1	1	1	0.00
21/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	1041	1	1	1	0.00
21/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2469	2	2	2	0.00
21/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2442	2	2	2	0.00
21/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2415	2	2	2	0.00
21/10/2013	R204 On 08-May-14			Bond Future	6.82	107.9070	107.7483	107.9070	0.00
21/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	942	1	1	1	0.00
21/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	930	1	1	1	0.00
21/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	954	1	1	1	0.00
21/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4096	4	4	4	0.00
21/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4036	4	4	4	0.00
21/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4066	4	4	4	0.00
21/10/2013	R204 On 07-August-14			Bond Future	6.89	105.3883	105.2288	105.3883	0.00
21/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3746	4	4	4	0.00
21/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4545	5	5	5	0.00
21/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3699	4	4	4	0.00
21/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3722	4	4	4	0.00
21/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1237	1	1	1	530.00
21/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1644	2	2	2	0.00
21/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1617	2	2	2	0.00
21/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1630	2	2	2	0.00
21/10/2013	R206 On 07-November-13			Bond Future	5.07	102.8409	102.8359	102.8409	0.00
21/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	4	0	0	0	0.00
21/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	5	0	0	0	0.00
21/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	0	0	0.00
21/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	144	0	0	0	0.00
21/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	142	0	0	0	0.00
21/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	141	0	0	0	0.00
21/10/2013	R207 On 07-November-13			Bond Future	6.97	103.9477	103.7247	103.9477	21,989.00
21/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	309	0	0	0	0.00
21/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	296	0	0	0	0.00
21/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	284	0	0	0	0.00
21/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1666	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
21/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1628	2	2	2	0.00
21/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1704	2	2	2	0.00
21/10/2013	R207 On 06-February-14			Bond Future	7.06	101.6760	101.4501	101.6760	1,081.00
21/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	1145	1	1	1	0.00
21/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1162	1	1	1	0.00
21/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	1128	1	1	1	0.00
21/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3128	3	3	3	0.00
21/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3160	3	3	3	0.00
21/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3095	3	3	3	0.00
21/10/2013	R207 On 08-May-14			Bond Future	7.15	103.0448	102.8145	103.0448	0.00
21/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	1008	1	1	1	0.00
21/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	1020	1	1	1	0.00
21/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	996	1	1	1	0.00
21/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5503	5	6	5	0.00
21/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5540	5	6	5	0.00
21/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5466	5	5	5	0.00
21/10/2013	R207 On 07-August-14			Bond Future	7.23	100.8492	100.6169	100.8492	0.00
21/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	4230	4	4	4	0.00
21/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4282	4	4	4	0.00
21/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4256	4	4	4	0.00
21/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2217	2	2	2	0.00
21/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2234	2	2	2	0.00
21/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2200	2	2	2	0.00
21/10/2013	R208 On 07-November-13			Bond Future	7.14	98.8180	98.5971	98.8180	10,578.00
21/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	216	0	0	0	0.00
21/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	2201	2	2	2	0.00
21/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	205	0	0	0	0.00
21/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	226	0	0	0	0.00
21/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	197	0	0	0	1,520.00
21/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2166	2	2	2	0.00
21/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2073	2	2	2	0.00
21/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2119	2	2	2	0.00
21/10/2013	R208 On 06-February-14			Bond Future	7.22	100.1180	99.8941	100.1180	0.00
21/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	1101	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
21/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	1119	1	1	1	0.00
21/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	1137	1	1	1	0.00
21/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3661	4	4	4	0.00
21/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3699	4	4	4	0.00
21/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3737	4	4	4	0.00
21/10/2013	R208 On 08-May-14			Bond Future	7.30	98.0693	97.8410	98.0693	0.00
21/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	951	1	1	1	0.00
21/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	975	1	1	1	0.00
21/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	963	1	1	1	0.00
21/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6432	6	6	6	0.00
21/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6344	6	6	6	0.00
21/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6388	6	6	6	0.00
21/10/2013	R208 On 07-August-14			Bond Future	7.38	99.4446	99.2143	99.4446	0.00
21/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4573	5	5	5	0.00
21/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	6103	6	6	6	0.00
21/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4543	5	5	5	0.00
21/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4603	5	5	5	0.00
21/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1656	2	2	2	630.00
21/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2458	2	2	2	0.00
21/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2439	2	2	2	0.00
21/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2478	2	2	2	0.00
21/10/2013	R209 On 07-November-13			Bond Future	8.69	77.2519	76.8576	77.2519	19,784.00
21/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1213	2	1	2	0.00
21/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1795	2	2	2	0.00
21/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5431	6	5	6	0.00
21/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1841	2	2	2	0.00
21/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1888	2	2	2	0.00
21/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4439	5	4	5	0.00
21/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6103	7	6	7	0.00
21/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	7445	8	7	8	0.00
21/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	77	0	0	0	5,000.00
21/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	981	1	1	1	0.00
21/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1505	1	2	1	4,700.00
21/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	918	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
21/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	160	0	0	0	1,000.00
21/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	15	0	0	0	1,520.00
21/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	949	1	1	1	0.00
21/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	46	0	0	0	980.00
21/10/2013	R209 On 06-February-14			Bond Future	8.77	78.2681	77.8687	78.2681	0.00
21/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2725	3	3	3	0.00
21/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2791	3	3	3	0.00
21/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2758	3	3	3	0.00
21/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4542	4	5	4	0.00
21/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4494	4	4	4	0.00
21/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4446	4	4	4	0.00
21/10/2013	R209 On 08-May-14			Bond Future	8.85	76.1770	75.7710	76.1770	0.00
21/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1855	2	2	2	0.00
21/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1835	2	2	2	0.00
21/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1814	2	2	2	0.00
21/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10185	10	10	10	0.00
21/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10256	10	10	10	0.00
21/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10115	10	10	10	0.00
21/10/2013	R209 On 07-August-14			Bond Future	8.93	77.2454	76.8346	77.2454	0.00
21/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6174	6	6	6	0.00
21/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6212	6	6	6	0.00
21/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6136	6	6	6	0.00
21/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5198	5	5	5	0.00
21/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5271	5	5	5	0.00
21/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5234	5	5	5	0.00
21/10/2013	R210 On 07-November-13			Bond Future	159.10	159.0565	159.0967	159.0565	1,449.00
21/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	893	1	1	1	0.00
21/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	903	1	1	1	0.00
21/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	913	1	1	1	0.00
21/10/2013	R211 On 07-November-13			Bond Future	128.53	128.5058	128.5324	128.5058	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
21/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1468	1	1	1	0.00
21/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1478	2	1	2	0.00
21/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1458	1	1	1	0.00
21/10/2013	R212 On 07-November-13			Bond Future	131.53	131.5029	131.5343	131.5029	21,791.00
21/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1466	1	1	1	0.00
21/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1476	2	1	2	0.00
21/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1456	1	1	1	0.00
21/10/2013	R213 On 07-November-13			Bond Future	8.49	88.4274	88.0259	88.4274	19,436.00
21/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1916	2	2	2	0.00
21/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1867	2	2	2	0.00
21/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1820	2	2	2	0.00
21/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	966	1	1	1	0.00
21/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	935	1	1	1	0.00
21/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	998	1	1	1	0.00
21/10/2013	R213 On 06-February-14			Bond Future	8.58	89.5907	89.1839	89.5907	0.00
21/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2645	3	3	3	0.00
21/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2678	3	3	3	0.00
21/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2711	3	3	3	0.00
21/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	4912	5	5	5	0.00
21/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4862	5	5	5	0.00
21/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	4962	5	5	5	0.00
21/10/2013	R213 On 08-May-14			Bond Future	8.66	87.2586	86.8451	87.2586	0.00
21/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1857	2	2	2	0.00
21/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1898	2	2	2	0.00
21/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1878	2	2	2	0.00
21/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10335	10	10	10	0.00
21/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10404	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
21/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10266	10	10	10	0.00
21/10/2013	R213 On 07-August-14			Bond Future	8.74	88.4822	88.0640	88.4822	0.00
21/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6259	7	6	7	0.00
21/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6337	7	6	7	0.00
21/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6298	7	6	7	0.00
21/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5410	5	5	5	0.00
21/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5447	5	5	5	0.00
21/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5484	5	5	5	0.00
21/10/2013	R214 On 07-November-13			Bond Future	8.84	77.7484	77.3007	77.7484	2,427.00
21/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	8	0	0	0	0.00
21/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	7	0	0	0	0.00
21/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	7	0	0	0	0.00
21/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	9400	9	9	9	0.00
21/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	9301	9	9	9	0.00
21/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	9498	9	9	9	0.00
21/10/2013	R214 On 06-February-14			Bond Future	8.93	78.7712	78.3176	78.7712	0.00
21/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4151	4	4	4	0.00
21/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4110	4	4	4	0.00
21/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4070	4	4	4	0.00
21/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3522	3	4	3	0.00
21/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3561	3	4	3	0.00
21/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3483	3	3	3	0.00
21/10/2013	R248 On 07-November-13			Bond Future	8.92	100.4748	99.9017	100.4748	10,220.00
21/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	12361	12	12	12	0.00
21/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	12490	12	12	12	0.00
21/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	12619	12	13	12	0.00
21/10/2013	R248 On 06-February-14			Bond Future	9.01	101.7965	101.2159	101.7965	0.00
21/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	1022	2	1	2	0.00
21/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	819	1	1	1	0.00
21/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	920	2	1	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
21/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00