



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	2025 On 07-November-13			Bond Future	107.11	107.1270	107.1076	107.1270	0.00
26/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
26/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
26/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
26/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3902	4	3902	4	0.00
26/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3892	4	3892	4	0.00
26/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3882	4	3882	4	0.00
26/08/2013	2038 On 07-November-13			Bond Future	102.66	103.0597	102.6615	103.0597	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
26/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
26/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
26/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
26/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	7328	7	7328	7	0.00
26/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	7338	7	7338	7	0.00
26/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	7348	7	7348	7	0.00
26/08/2013	2050 On 07-November-13			Bond Future	105.20	105.2135	105.1961	105.2135	122.00
26/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
26/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
26/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
26/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	4804	5	4804	5	0.00
26/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	4814	5	4814	5	0.00
26/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	4794	5	4794	5	0.00
26/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	AL37 On 07-November-13			Index Future	400.98	401.4480	400.9810	401.4480	0.00
26/08/2013	AL37 On 06-February-14			Index Future	406.24	406.7150	406.2410	406.7150	0.00
26/08/2013	AL7T On 07-November-13			Index Future	469.28	470.3870	469.2820	470.3870	1.00
26/08/2013	AL7T On 06-February-14			Index Future	475.44	476.5590	475.4390	476.5590	0.00
26/08/2013	ALBI On 07-November-13			Index Future	422.34	423.3060	422.3440	423.3060	770.00
26/08/2013	ALBI On 06-February-14			Index Future	427.89	428.8590	427.8850	428.8590	73.00
26/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details		Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/08/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2013	EL28	On 07-November-13			Bond Future	107.94	107.9563	107.9381	107.9563	0.00
26/08/2013	EL28	On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
26/08/2013	EL28	On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
26/08/2013	EL28	On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
26/08/2013	EL28	On 07-November-13	110.01	Put	Bond Future	2072	2	2072	2	0.00
26/08/2013	EL28	On 07-November-13	110.00	Put	Bond Future	2062	2	2062	2	0.00
26/08/2013	EL28	On 07-November-13	109.99	Put	Bond Future	2052	2	2052	2	0.00
26/08/2013	ES33	On 07-November-13			Bond Future	10.00	80.1378	10.0010	80.1378	6,292.00
26/08/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
26/08/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
26/08/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
26/08/2013	ES33	On 07-November-13	8.49	Put	Bond Future	11983	12	11983	12	0.00
26/08/2013	ES33	On 07-November-13	8.50	Put	Bond Future	11894	12	11894	12	0.00
26/08/2013	ES33	On 07-November-13	8.51	Put	Bond Future	11806	11	11806	11	0.00
26/08/2013	ES33	On 06-February-14			Bond Future	10.13	81.1893	10.1342	81.1893	0.00
26/08/2013	ES33	On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
26/08/2013	ES33	On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
26/08/2013	ES33	On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00

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26/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	4232	4	4232	4	0.00
26/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	4157	4	4157	4	0.00
26/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	4308	4	4308	4	0.00
26/08/2013	GOVI On 07-November-13			GOVI	422.02	422.9210	422.0170	422.9210	110.00
26/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
26/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
26/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
26/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	239930	23	239930	23	0.00
26/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	239830	23	239830	23	0.00
26/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	239730	23	239730	23	0.00
26/08/2013	GOVI On 06-February-14			GOVI	427.55	428.4700	427.5540	428.4700	268.00
26/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
26/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
26/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
26/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	124460	12	124460	12	0.00
26/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	124360	12	124360	12	0.00
26/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	124560	12	124560	12	0.00
26/08/2013	GOVI On 08-May-14			GOVI	433.31	434.2380	433.3080	434.2380	0.00
26/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
26/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
26/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
26/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	86920	8	86920	8	0.00
26/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	87020	8	87020	8	0.00
26/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	86820	8	86820	8	0.00
26/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2013	IGOV On 07-November-13			Index Future	192.20	192.4530	192.1970	192.4530	1,078.00
26/08/2013	IGOV On 06-February-14			Index Future	194.74	195.0010	194.7420	195.0010	166.00
26/08/2013	ILBI On 07-November-13			Index Future	520.53	520.4900	520.5280	520.4900	0.00
26/08/2013	ILBI On 06-February-14			Index Future	527.57	527.5280	527.5660	527.5280	186.00
26/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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26/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.21	94.7800	5.2100	94.7800	700.00
26/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.27	94.7300	5.2700	94.7300	0.00
26/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.38	94.7000	5.3800	94.7000	3,000.00
26/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.46	94.5300	5.4600	94.5300	1,500.00
26/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	1,000.00
26/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.77	94.1900	5.7700	94.1900	0.00
26/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.94	94.0000	5.9400	94.0000	400.00
26/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.37	93.6200	6.3700	93.6200	1,000.00
26/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.71	93.2800	6.7100	93.2800	0.00
26/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.03	92.9600	7.0300	92.9600	0.00
26/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.33	92.6400	7.3300	92.6400	250.00
26/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.61	92.3700	7.6100	92.3700	0.00
26/08/2013	R023 On 07-November-13			Bond Future	8.34	98.0833	8.3365	98.0833	11,802.00
26/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	12369	12	12369	12	0.00
26/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	12296	12	12296	12	0.00
26/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	12441	12	12441	12	0.00
26/08/2013	R023 On 06-February-14			Bond Future	8.46	99.3702	8.4589	99.3702	0.00
26/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	3782	3	3782	3	0.00
26/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	3845	4	3845	4	0.00
26/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	3718	3	3718	3	0.00
26/08/2013	R157 On 07-November-13			Bond Future	6.52	114.1206	6.5185	114.1206	31,050.00
26/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	92	0	92	0	0.00
26/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	89	0	89	0	0.00
26/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	94	0	94	0	0.00
26/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1803	2	1803	2	0.00
26/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1787	2	1787	2	0.00
26/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1819	2	1819	2	0.00

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26/08/2013	R157 On 06-February-14			Bond Future	6.74	115.6179	6.7436	115.6179	100.00
26/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	232	0	232	0	0.00
26/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	235	0	235	0	0.00
26/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	238	0	238	0	0.00
26/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	1987	2	1987	2	0.00
26/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	2000	2	2000	2	0.00
26/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	1974	2	1974	2	0.00
26/08/2013	R157 On 08-May-14			Bond Future	7.01	110.3659	7.0076	110.3659	0.00
26/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	100	0	100	0	0.00
26/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	99	0	99	0	0.00
26/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	97	0	97	0	0.00
26/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2547	2	2547	2	0.00
26/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2560	3	2560	3	0.00
26/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2535	2	2535	2	0.00
26/08/2013	R157 On 07-August-14			Bond Future	7.38	111.8608	7.3770	111.8608	0.00
26/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	618	1	618	1	0.00
26/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	622	1	622	1	0.00
26/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	627	1	627	1	0.00
26/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1311	1	1311	1	0.00
26/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1304	1	1304	1	0.00
26/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1297	1	1297	1	0.00
26/08/2013	R186 On 07-November-13			Bond Future	8.61	119.0434	8.6104	119.0434	56,676.00
26/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1633	2	1633	2	0.00
26/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	2821	3	2821	3	0.00
26/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	3887	4	3887	4	0.00
26/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	66	0	66	0	1,000.00
26/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	5147	5	5147	5	0.00
26/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	1951	2	1951	2	0.00
26/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	30	0	30	0	5,290.00
26/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1688	2	1688	2	0.00
26/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1282	1	1282	1	1,000.00
26/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1660	2	1660	2	0.00
26/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	6679	7	6679	7	0.00
26/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2701	3	2701	3	1,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	5761	6	5761	6	0.00
26/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3771	4	3771	4	4,000.00
26/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	5096	5	5096	5	250.00
26/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	17676	17	17676	17	0.00
26/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	20287	20	20287	20	0.00
26/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	5699	6	5699	6	0.00
26/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	5637	6	5637	6	0.00
26/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1879	2	1879	2	1,200.00
26/08/2013	R186 On 06-February-14			Bond Future	8.72	115.3160	8.7223	115.3160	100.00
26/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1770	2	1770	2	0.00
26/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1750	2	1750	2	0.00
26/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1792	2	1792	2	0.00
26/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	10256	10	10256	10	0.00
26/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	10327	10	10327	10	0.00
26/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	10398	10	10398	10	0.00
26/08/2013	R186 On 08-May-14			Bond Future	8.84	116.8686	8.8359	116.8686	0.00
26/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1293	1	1293	1	0.00
26/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1279	1	1279	1	0.00
26/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1308	1	1308	1	0.00
26/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	16729	17	16729	17	0.00
26/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	16812	17	16812	17	0.00
26/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	16896	17	16896	17	0.00
26/08/2013	R186 On 07-August-14			Bond Future	8.95	113.1609	8.9527	113.1609	0.00
26/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4361	4	4361	4	0.00
26/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4423	5	4423	5	0.00
26/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4392	5	4392	5	0.00
26/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	9770	10	9770	10	0.00
26/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	9824	10	9824	10	0.00
26/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	9716	10	9716	10	0.00
26/08/2013	R197 On 07-November-13			Bond Future	274.27	274.8818	274.2676	274.8818	2,100.00
26/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	5732	5	5732	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	5742	5	5742	5	0.00
26/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	5722	5	5722	5	0.00
26/08/2013	R201 On 07-November-13			Bond Future	5.48	106.9212	5.4759	106.9212	0.00
26/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	79	0	79	0	0.00
26/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	81	0	81	0	0.00
26/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	84	0	84	0	0.00
26/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	821	1	821	1	0.00
26/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	812	1	812	1	0.00
26/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	830	1	830	1	0.00
26/08/2013	R201 On 06-February-14			Bond Future	5.53	103.9163	5.5307	103.9163	0.00
26/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	292	0	292	0	0.00
26/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	299	0	299	0	0.00
26/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	296	0	296	0	0.00
26/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	533	1	533	1	0.00
26/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	528	1	528	1	0.00
26/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	538	1	538	1	0.00
26/08/2013	R201 On 08-May-14			Bond Future	5.58	105.3155	5.5772	105.3155	0.00
26/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	89	0	89	0	0.00
26/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	90	0	90	0	0.00
26/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	87	0	87	0	0.00
26/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	583	1	583	1	0.00
26/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	588	1	588	1	0.00
26/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	593	1	593	1	0.00
26/08/2013	R201 On 07-August-14			Bond Future	5.61	102.3330	5.6148	102.3330	0.00
26/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	251	0	251	0	0.00
26/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	254	0	254	0	0.00
26/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	253	0	253	0	0.00
26/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	368	0	368	0	0.00
26/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	366	0	366	0	0.00
26/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	364	0	364	0	0.00
26/08/2013	R202 On 07-November-13			Bond Future	200.36	200.5483	200.3644	200.5483	43,251.00
26/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	8636	8	8636	8	0.00
26/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	8646	8	8646	8	0.00
26/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	8626	8	8626	8	0.00
26/08/2013	R203 On 07-November-13			Bond Future	7.39	104.2369	7.3900	104.2369	19,620.00
26/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	33	0	33	0	0.00
26/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	36	0	36	0	0.00
26/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	35	0	35	0	0.00
26/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	101906	102	101906	102	0.00
26/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	12	0	12	0	15.00
26/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	4823	5	4823	5	0.00
26/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	4789	5	4789	5	0.00
26/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
26/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	4857	5	4857	5	0.00
26/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	5834	6	5834	6	0.00
26/08/2013	R203 On 06-February-14			Bond Future	7.57	105.6045	7.5652	105.6045	0.00
26/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	187	0	187	0	0.00
26/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	194	0	194	0	0.00
26/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	131	0	131	0	16.00
26/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	190	0	190	0	0.00
26/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	4775	5	4775	5	0.00
26/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5350	5	5350	5	0.00
26/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	4746	5	4746	5	0.00
26/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	4716	5	4716	5	0.00
26/08/2013	R203 On 08-May-14			Bond Future	7.75	102.8654	7.7470	102.8654	0.00
26/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	137	0	137	0	0.00
26/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	142	0	142	0	0.00
26/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	140	0	140	0	0.00
26/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1199	1	1199	1	16.00
26/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	6216	6	6216	6	0.00
26/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2219	2	2219	2	0.00
26/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	6158	6	6158	6	0.00
26/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	6187	6	6187	6	0.00
26/08/2013	R203 On 07-August-14			Bond Future	7.95	104.2586	7.9522	104.2586	0.00
26/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1206	1	1206	1	0.00

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26/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1196	1	1196	1	0.00
26/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1186	1	1186	1	0.00
26/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2982	3	2982	3	0.00
26/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2964	3	2964	3	0.00
26/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	3000	3	3000	3	0.00
26/08/2013	R204 On 07-November-13			Bond Future	7.57	105.0542	7.5650	105.0542	29,092.00
26/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	92	0	92	0	0.00
26/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	527	1	527	1	0.00
26/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	95	0	95	0	0.00
26/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	98	0	98	0	0.00
26/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	5608	6	5608	6	0.00
26/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2945	3	2945	3	1,270.00
26/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	5566	5	5566	5	0.00
26/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	5651	6	5651	6	0.00
26/08/2013	R204 On 06-February-14			Bond Future	7.71	102.4026	7.7069	102.4026	0.00
26/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	363	0	363	0	0.00
26/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	374	0	374	0	0.00
26/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	368	0	368	0	0.00
26/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	5829	6	5829	6	0.00
26/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	5792	6	5792	6	0.00
26/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	5755	6	5755	6	0.00
26/08/2013	R204 On 08-May-14			Bond Future	7.86	103.7814	7.8570	103.7814	0.00
26/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	397	0	397	0	0.00
26/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	392	0	392	0	0.00
26/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	402	0	402	0	0.00
26/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	7632	8	7632	8	0.00
26/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	7559	7	7559	7	0.00
26/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	7596	8	7596	8	0.00
26/08/2013	R204 On 07-August-14			Bond Future	8.02	101.1561	8.0203	101.1561	0.00
26/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1901	2	1901	2	0.00
26/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1872	2	1872	2	0.00
26/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1886	2	1886	2	0.00
26/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3999	4	3999	4	0.00
26/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3953	4	3953	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
26/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3976	4	3976	4	0.00
26/08/2013	R206 On 07-November-13			Bond Future	5.80	102.7105	5.8003	102.7105	0.00
26/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	9	0	9	0	0.00
26/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	9	0	9	0	0.00
26/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	9	0	9	0	0.00
26/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	279	0	279	0	0.00
26/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	277	0	277	0	0.00
26/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	275	0	275	0	0.00
26/08/2013	R207 On 07-November-13			Bond Future	7.90	99.4092	7.9003	99.4092	27,380.00
26/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	177	0	177	0	0.00
26/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	173	0	173	0	0.00
26/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	169	0	169	0	0.00
26/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	6049	6	6049	6	0.00
26/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	6002	6	6002	6	0.00
26/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	6095	6	6095	6	0.00
26/08/2013	R207 On 06-February-14			Bond Future	8.04	97.0744	8.0364	97.0744	0.00
26/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	463	1	463	1	0.00
26/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	470	1	470	1	0.00
26/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	456	0	456	0	0.00
26/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	7014	7	7014	7	0.00
26/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	7057	7	7057	7	0.00
26/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	6972	7	6972	7	0.00
26/08/2013	R207 On 08-May-14			Bond Future	8.18	98.3815	8.1813	98.3815	0.00
26/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	486	1	486	1	0.00
26/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	492	1	492	1	0.00
26/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	481	1	481	1	0.00
26/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	9610	9	9610	9	0.00
26/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	9653	9	9653	9	0.00
26/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	9567	9	9567	9	0.00
26/08/2013	R207 On 07-August-14			Bond Future	8.34	96.0739	8.3370	96.0739	0.00
26/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2301	2	2301	2	0.00
26/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2334	2	2334	2	0.00
26/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2317	2	2317	2	0.00
26/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	5020	5	5020	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	5047	5	5047	5	0.00
26/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	4993	5	4993	5	0.00
26/08/2013	R208 On 07-November-13			Bond Future	8.04	93.9533	8.0385	93.9533	14,428.00
26/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	156	0	156	0	0.00
26/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	762	1	762	1	0.00
26/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	152	0	152	0	0.00
26/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	160	0	160	0	0.00
26/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	3640	4	3640	4	1,520.00
26/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	6995	7	6995	7	0.00
26/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	6889	7	6889	7	0.00
26/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	6942	7	6942	7	0.00
26/08/2013	R208 On 06-February-14			Bond Future	8.16	95.1860	8.1631	95.1860	0.00
26/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	454	1	454	1	0.00
26/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	461	1	461	1	0.00
26/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	468	1	468	1	0.00
26/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	7941	8	7941	8	0.00
26/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	7990	8	7990	8	0.00
26/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	8039	8	8039	8	0.00
26/08/2013	R208 On 08-May-14			Bond Future	8.29	93.0711	8.2898	93.0711	0.00
26/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	358	0	358	0	0.00
26/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	368	0	368	0	0.00
26/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	363	0	363	0	0.00
26/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	10853	11	10853	11	0.00
26/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	10751	11	10751	11	0.00
26/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	10802	11	10802	11	0.00
26/08/2013	R208 On 07-August-14			Bond Future	8.42	94.3317	8.4234	94.3317	0.00
26/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2361	2	2361	2	0.00
26/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2342	2	2342	2	0.00
26/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2379	2	2379	2	0.00
26/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5377	5	5377	5	0.00
26/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5346	5	5346	5	0.00
26/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5408	5	5408	5	0.00
26/08/2013	R209 On 07-November-13			Bond Future	9.36	72.1278	9.3626	72.1278	19,302.00
26/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1057	1	1057	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
26/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1335	1	1335	1	0.00
26/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	3074	3	3074	3	0.00
26/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1356	2	1356	2	0.00
26/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2567	3	2567	3	0.00
26/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1378	2	1378	2	0.00
26/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3440	4	3440	4	0.00
26/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4236	5	4236	5	0.00
26/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5609	5	5609	5	0.00
26/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2809	3	2809	3	5,000.00
26/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6439	6	6439	6	4,700.00
26/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5496	5	5496	5	0.00
26/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3376	3	3376	3	1,000.00
26/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1894	2	1894	2	1,520.00
26/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5553	5	5553	5	0.00
26/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2471	2	2471	2	980.00
26/08/2013	R209 On 06-February-14			Bond Future	9.46	73.0742	9.4644	73.0742	0.00
26/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1781	2	1781	2	0.00
26/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1821	2	1821	2	0.00
26/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1801	2	1801	2	0.00
26/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	8756	9	8756	9	0.00
26/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8695	8	8695	8	0.00
26/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8635	8	8635	8	0.00
26/08/2013	R209 On 08-May-14			Bond Future	9.57	70.9133	9.5657	70.9133	0.00
26/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1243	1	1243	1	0.00
26/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1230	1	1230	1	0.00
26/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1217	1	1217	1	0.00
26/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	14806	15	14806	15	0.00
26/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	14884	15	14884	15	0.00
26/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	14729	14	14729	14	0.00
26/08/2013	R209 On 07-August-14			Bond Future	9.67	71.8737	9.6687	71.8737	0.00
26/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4277	4	4277	4	0.00
26/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4304	4	4304	4	0.00
26/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4250	4	4250	4	0.00
26/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8624	8	8624	8	0.00

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26/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8719	9	8719	9	0.00
26/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8671	8	8671	8	0.00
26/08/2013	R210 On 07-November-13			Bond Future	152.33	151.8010	152.3296	151.8010	1,237.00
26/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	7660	8	7660	8	0.00
26/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	7670	8	7670	8	0.00
26/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	7680	8	7680	8	0.00
26/08/2013	R211 On 07-November-13			Bond Future	128.56	128.5939	128.5643	128.5939	522.00
26/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	1436	1	1436	1	0.00
26/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	1446	1	1446	1	0.00
26/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	1426	1	1426	1	0.00
26/08/2013	R212 On 07-November-13			Bond Future	128.21	128.5756	128.2128	128.5756	21,791.00
26/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	4787	4	4787	4	0.00
26/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	4797	4	4797	4	0.00
26/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	4777	4	4777	4	0.00
26/08/2013	R213 On 07-November-13			Bond Future	9.18	83.0240	9.1827	83.0240	12,136.00
26/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1277	1	1277	1	0.00
26/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1256	1	1256	1	0.00
26/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1235	1	1235	1	0.00
26/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5728	6	5728	6	0.00
26/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5670	5	5670	5	0.00
26/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5787	6	5787	6	0.00
26/08/2013	R213 On 06-February-14			Bond Future	9.29	84.1133	9.2928	84.1133	0.00
26/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1740	2	1740	2	0.00
26/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1759	2	1759	2	0.00
26/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1779	2	1779	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
26/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	9440	9	9440	9	0.00
26/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	9377	9	9377	9	0.00
26/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	9504	9	9504	9	0.00
26/08/2013	R213 On 08-May-14			Bond Future	9.40	81.7076	9.3982	81.7076	0.00
26/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1237	1	1237	1	0.00
26/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1263	1	1263	1	0.00
26/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1250	1	1250	1	0.00
26/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	15227	15	15227	15	0.00
26/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	15303	15	15303	15	0.00
26/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	15150	15	15150	15	0.00
26/08/2013	R213 On 07-August-14			Bond Future	9.51	82.8142	9.5073	82.8142	0.00
26/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4301	4	4301	4	0.00
26/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4355	5	4355	5	0.00
26/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4328	5	4328	5	0.00
26/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	9065	9	9065	9	0.00
26/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	9114	9	9114	9	0.00
26/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	9163	9	9163	9	0.00
26/08/2013	R214 On 07-November-13			Bond Future	9.50	72.6719	9.5039	72.6719	2,427.00
26/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	122	0	122	0	0.00
26/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	118	0	118	0	0.00
26/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	115	0	115	0	0.00
26/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	14620	14	14620	14	0.00
26/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	14524	14	14524	14	0.00
26/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	14716	14	14716	14	0.00
26/08/2013	R214 On 06-February-14			Bond Future	9.61	73.6254	9.6090	73.6254	0.00
26/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2772	3	2772	3	0.00
26/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2746	3	2746	3	0.00
26/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2720	3	2720	3	0.00
26/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7336	7	7336	7	0.00
26/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7390	7	7390	7	0.00
26/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7283	7	7283	7	0.00
26/08/2013	R248 On 07-November-13			Bond Future	9.57	94.2141	9.5715	94.2141	780.00
26/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00

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26/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	18758	18	18758	18	0.00
26/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	18887	18	18887	18	0.00
26/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	19017	18	19017	18	0.00
26/08/2013	R248 On 06-February-14			Bond Future	9.68	95.4502	9.6801	95.4502	0.00
26/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
26/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	5665	5	5665	5	0.00
26/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	5564	5	5564	5	0.00
26/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	5463	5	5463	5	0.00