



# 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
28/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	2025 On 07-November-13			Bond Future	107.05	107.0882	107.0484	107.0882	0.00
28/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3962	4	3962	4	0.00
28/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3952	4	3952	4	0.00
28/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3942	4	3942	4	0.00
28/08/2013	2037 On 07-November-13			Bond Future	9.47	93.3634	9.4731	93.3634	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2013	2037 On 07-November-13	9.41	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2037 On 07-November-13	9.43	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2037 On 07-November-13	9.42	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2037 On 07-November-13	9.41	Put	Bond Future	548	0	548	0	0.00
28/08/2013	2037 On 07-November-13	9.42	Put	Bond Future	461	0	461	0	0.00
28/08/2013	2037 On 07-November-13	9.43	Put	Bond Future	374	0	374	0	0.00
28/08/2013	2037 On 06-February-14			Bond Future	9.58	9.3800	9.5831	9.3800	0.00
28/08/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2037 On 06-February-14	9.38	Put	Bond Future	1747	0	1747	0	0.00
28/08/2013	2037 On 06-February-14	9.39	Put	Bond Future	1660	0	1660	0	0.00
28/08/2013	2037 On 06-February-14	9.37	Put	Bond Future	1834	0	1834	0	0.00
28/08/2013	2037 On 08-May-14			Bond Future	9.70	9.3800	9.6968	9.3800	0.00
28/08/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2037 On 08-May-14	9.38	Put	Bond Future	2694	0	2694	0	0.00
28/08/2013	2037 On 08-May-14	9.39	Put	Bond Future	2607	0	2607	0	0.00
28/08/2013	2037 On 08-May-14	9.37	Put	Bond Future	2781	0	2781	0	0.00
28/08/2013	2038 On 07-November-13			Bond Future	101.85	101.8878	101.8541	101.8878	0.00
28/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	8136	8	8136	8	0.00
28/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	8146	8	8146	8	0.00
28/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	8156	8	8156	8	0.00
28/08/2013	2050 On 07-November-13			Bond Future	105.14	105.1786	105.1442	105.1786	122.00
28/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
28/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	4856	5	4856	5	0.00
28/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	4866	5	4866	5	0.00
28/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	4846	5	4846	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
28/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	AL37 On 07-November-13			Index Future	398.12	399.0710	398.1220	399.0710	0.00
28/08/2013	AL37 On 06-February-14			Index Future	403.33	404.3060	403.3270	404.3060	0.00
28/08/2013	AL7T On 07-November-13			Index Future	467.34	467.0810	467.3370	467.0810	1.00
28/08/2013	AL7T On 06-February-14			Index Future	473.45	473.2080	473.4470	473.2080	0.00
28/08/2013	ALBI On 07-November-13			Index Future	421.32	421.7420	421.3210	421.7420	770.00
28/08/2013	ALBI On 06-February-14			Index Future	426.83	427.2750	426.8290	427.2750	73.00
28/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/08/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	CES1 On 20-April-18			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
28/08/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/08/2013	EL28 On 07-November-13			Bond Future	107.88	107.9201	107.8844	107.9201	0.00
28/08/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
28/08/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
28/08/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
28/08/2013	EL28 On 07-November-13	110.01	Put	Bond Future	2126	2	2126	2	0.00
28/08/2013	EL28 On 07-November-13	110.00	Put	Bond Future	2116	2	2116	2	0.00
28/08/2013	EL28 On 07-November-13	109.99	Put	Bond Future	2106	2	2106	2	0.00
28/08/2013	ES33 On 07-November-13			Bond Future	9.97	79.9747	9.9698	79.9747	6,292.00
28/08/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
28/08/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
28/08/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
28/08/2013	ES33 On 07-November-13	8.49	Put	Bond Future	11761	12	11761	12	0.00
28/08/2013	ES33 On 07-November-13	8.50	Put	Bond Future	11672	12	11672	12	0.00
28/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	11584	12	11584	12	0.00
28/08/2013	ES33 On 06-February-14			Bond Future	10.10	81.0239	10.1025	81.0239	0.00
28/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
28/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
28/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
28/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	4011	4	4011	4	0.00
28/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	3936	4	3936	4	0.00
28/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	4087	4	4087	4	0.00
28/08/2013	GOVI On 07-November-13			GOVI	420.85	421.3330	420.8460	421.3330	110.00
28/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
28/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
28/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
28/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	251640	25	251640	25	0.00
28/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	251540	25	251540	25	0.00
28/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	251440	25	251440	25	0.00
28/08/2013	GOVI On 06-February-14			GOVI	426.35	426.8600	426.3480	426.8600	268.00
28/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
28/08/2013	GOVI On 06-February-14	440.01	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
28/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
28/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	136520	13	136520	13	0.00
28/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	136420	13	136420	13	0.00
28/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	136620	13	136620	13	0.00
28/08/2013	GOVI On 08-May-14			GOVI	432.01	432.6050	432.0050	432.6050	0.00
28/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
28/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
28/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
28/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	99950	9	99950	9	0.00
28/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	100050	9	100050	9	0.00
28/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	99850	9	99850	9	0.00
28/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/08/2013	IGOV On 07-November-13			Index Future	191.92	191.9580	191.9190	191.9580	1,078.00
28/08/2013	IGOV On 06-February-14			Index Future	194.45	194.4990	194.4510	194.4990	166.00
28/08/2013	ILBI On 07-November-13			Index Future	520.03	520.0250	520.0250	520.0250	0.00
28/08/2013	ILBI On 06-February-14			Index Future	527.06	527.0560	527.0560	527.0560	186.00
28/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
28/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.23	94.7900	5.2300	94.7900	700.00
28/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.30	94.7400	5.3000	94.7400	0.00
28/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.47	94.6000	5.4700	94.6000	3,000.00
28/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.56	94.5200	5.5600	94.5200	1,500.00
28/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.72	94.3700	5.7200	94.3700	1,000.00
28/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.92	94.1900	5.9200	94.1900	0.00
28/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.09	94.0200	6.0900	94.0200	400.00
28/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.52	93.5900	6.5200	93.5900	1,000.00
28/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.89	93.2500	6.8900	93.2500	0.00
28/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.23	92.9100	7.2300	92.9100	0.00
28/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.55	92.5800	7.5500	92.5800	250.00
28/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.85	92.2900	7.8500	92.2900	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
28/08/2013	R023 On 07-November-13			Bond Future	8.34	97.8008	8.3365	97.8008	11,802.00
28/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	12369	12	12369	12	0.00
28/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	12296	12	12296	12	0.00
28/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	12441	12	12441	12	0.00
28/08/2013	R023 On 06-February-14			Bond Future	8.46	99.0840	8.4589	99.0840	0.00
28/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	3782	4	3782	4	0.00
28/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	3845	4	3845	4	0.00
28/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	3718	4	3718	4	0.00
28/08/2013	R157 On 07-November-13			Bond Future	6.74	113.8686	6.7413	113.8686	30,991.00
28/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	51	0	51	0	0.00
28/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	50	0	50	0	0.00
28/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	53	0	53	0	0.00
28/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	2172	2	2172	2	0.00
28/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	2155	2	2155	2	0.00
28/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	2190	2	2190	2	0.00
28/08/2013	R157 On 06-February-14			Bond Future	7.01	115.3625	7.0097	115.3625	100.00
28/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	170	0	170	0	0.00
28/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	172	0	172	0	0.00
28/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	175	0	175	0	0.00
28/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	2345	2	2345	2	0.00
28/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	2359	2	2359	2	0.00
28/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	2332	2	2332	2	0.00
28/08/2013	R157 On 08-May-14			Bond Future	7.34	110.1070	7.3446	110.1070	0.00
28/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	115	0	115	0	0.00
28/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	114	0	114	0	0.00
28/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	112	0	112	0	0.00
28/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	3010	3	3010	3	0.00
28/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	3023	3	3023	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2998	3	2998	3	0.00
28/08/2013	R157 On 07-August-14			Bond Future	7.82	111.5983	7.8189	111.5983	0.00
28/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	469	1	469	1	0.00
28/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	473	1	473	1	0.00
28/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	476	1	476	1	0.00
28/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1638	1	1638	1	0.00
28/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1631	1	1631	1	0.00
28/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1623	1	1623	1	0.00
28/08/2013	R186 On 07-November-13			Bond Future	8.60	118.9757	8.5955	118.9757	56,595.00
28/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1671	2	1671	2	0.00
28/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	2875	3	2875	3	0.00
28/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	3957	4	3957	4	0.00
28/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	69	0	69	0	1,000.00
28/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	5229	5	5229	5	0.00
28/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	1995	2	1995	2	0.00
28/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	31	0	31	0	5,290.00
28/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1727	2	1727	2	0.00
28/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1312	1	1312	1	1,000.00
28/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1698	2	1698	2	0.00
28/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	6582	7	6582	7	0.00
28/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2643	3	2643	3	1,030.00
28/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	5671	6	5671	6	0.00
28/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3699	4	3699	4	4,000.00
28/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	5012	5	5012	5	250.00
28/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	17551	17	17551	17	0.00
28/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	20160	20	20160	20	0.00
28/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	5609	6	5609	6	0.00
28/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	5548	5	5548	5	0.00
28/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1834	2	1834	2	1,200.00
28/08/2013	R186 On 06-February-14			Bond Future	8.71	115.2473	8.7076	115.2473	100.00
28/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1829	2	1829	2	0.00
28/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1808	2	1808	2	0.00
28/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1852	2	1852	2	0.00
28/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	10192	10	10192	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
28/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	10262	10	10262	10	0.00
28/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	10333	10	10333	10	0.00
28/08/2013	R186 On 08-May-14			Bond Future	8.82	116.7990	8.8233	116.7990	0.00
28/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1292	1	1292	1	0.00
28/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1278	1	1278	1	0.00
28/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1306	1	1306	1	0.00
28/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	16624	17	16624	17	0.00
28/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	16707	17	16707	17	0.00
28/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	16791	17	16791	17	0.00
28/08/2013	R186 On 07-August-14			Bond Future	8.94	113.0902	8.9425	113.0902	0.00
28/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4405	4	4405	4	0.00
28/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4467	4	4467	4	0.00
28/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4436	4	4436	4	0.00
28/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	9733	10	9733	10	0.00
28/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	9787	10	9787	10	0.00
28/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	9679	10	9679	10	0.00
28/08/2013	R197 On 07-November-13			Bond Future	274.11	274.2163	274.1098	274.2163	2,100.00
28/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	5890	6	5890	6	0.00
28/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	5900	6	5900	6	0.00
28/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	5880	6	5880	6	0.00
28/08/2013	R201 On 07-November-13			Bond Future	5.56	106.8705	5.5642	106.8705	0.00
28/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	62	0	62	0	0.00
28/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	64	0	64	0	0.00
28/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	65	0	65	0	0.00
28/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	899	1	899	1	0.00
28/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	890	1	890	1	0.00
28/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	909	1	909	1	0.00
28/08/2013	R201 On 06-February-14			Bond Future	5.65	103.8648	5.6519	103.8648	0.00
28/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	258	0	258	0	0.00
28/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	264	0	264	0	0.00
28/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	261	0	261	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
28/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	601	1	601	1	0.00
28/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	596	1	596	1	0.00
28/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	607	1	607	1	0.00
28/08/2013	R201 On 08-May-14			Bond Future	5.78	105.2632	5.7836	105.2632	0.00
28/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	160	0	160	0	0.00
28/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	162	0	162	0	0.00
28/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	158	0	158	0	0.00
28/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	779	1	779	1	0.00
28/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	783	1	783	1	0.00
28/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	787	1	787	1	0.00
28/08/2013	R201 On 07-August-14			Bond Future	6.02	102.2800	6.0224	102.2800	0.00
28/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	192	0	192	0	0.00
28/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	195	0	195	0	0.00
28/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	193	0	193	0	0.00
28/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	456	0	456	0	0.00
28/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	453	0	453	0	0.00
28/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	451	0	451	0	0.00
28/08/2013	R202 On 07-November-13			Bond Future	200.11	200.1808	200.1133	200.1808	43,251.00
28/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	8887	9	8887	9	0.00
28/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	8897	9	8897	9	0.00
28/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	8877	9	8877	9	0.00
28/08/2013	R203 On 07-November-13			Bond Future	7.59	103.7153	7.5851	103.7153	19,620.00
28/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	22	0	22	0	0.00
28/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	24	0	24	0	0.00
28/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	23	0	23	0	0.00
28/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	101255	101	101255	101	0.00
28/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	8	0	8	0	15.00
28/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	5462	5	5462	5	0.00
28/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	5428	5	5428	5	0.00
28/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
28/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	5497	5	5497	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
28/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	6481	6	6481	6	0.00
28/08/2013	R203 On 06-February-14			Bond Future	7.78	105.0761	7.7781	105.0761	0.00
28/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	153	0	153	0	0.00
28/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	158	0	158	0	0.00
28/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	107	0	107	0	16.00
28/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	156	0	156	0	0.00
28/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	5406	5	5406	5	0.00
28/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5991	6	5991	6	0.00
28/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	5376	5	5376	5	0.00
28/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	5345	5	5345	5	0.00
28/08/2013	R203 On 08-May-14			Bond Future	7.99	102.3297	7.9852	102.3297	0.00
28/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	159	0	159	0	0.00
28/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	164	0	164	0	0.00
28/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	161	0	161	0	0.00
28/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1139	1	1139	1	16.00
28/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	6932	7	6932	7	0.00
28/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2853	2	2853	2	0.00
28/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	6873	7	6873	7	0.00
28/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	6903	7	6903	7	0.00
28/08/2013	R203 On 07-August-14			Bond Future	8.22	103.7156	8.2203	103.7156	0.00
28/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1070	1	1070	1	0.00
28/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1060	1	1060	1	0.00
28/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1051	1	1051	1	0.00
28/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	3570	3	3570	3	0.00
28/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	3552	3	3552	3	0.00
28/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	3589	3	3589	3	0.00
28/08/2013	R204 On 07-November-13			Bond Future	7.77	104.3380	7.7691	104.3380	29,092.00
28/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	55	0	55	0	0.00
28/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	355	0	355	0	0.00
28/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	57	0	57	0	0.00
28/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	58	0	58	0	0.00
28/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	6427	6	6427	6	0.00
28/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	3630	3	3630	3	1,270.00
28/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	6383	6	6383	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	6470	6	6470	6	0.00
28/08/2013	R204 On 06-February-14			Bond Future	7.93	101.6770	7.9252	101.6770	0.00
28/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	277	0	277	0	0.00
28/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	286	0	286	0	0.00
28/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	282	0	282	0	0.00
28/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	6616	6	6616	6	0.00
28/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	6578	6	6578	6	0.00
28/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	6540	6	6540	6	0.00
28/08/2013	R204 On 08-May-14			Bond Future	8.10	103.0458	8.0951	103.0458	0.00
28/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	329	0	329	0	0.00
28/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	325	0	325	0	0.00
28/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	333	0	333	0	0.00
28/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	8469	8	8469	8	0.00
28/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	8394	8	8394	8	0.00
28/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	8432	8	8432	8	0.00
28/08/2013	R204 On 07-August-14			Bond Future	8.28	100.4105	8.2808	100.4105	0.00
28/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1626	2	1626	2	0.00
28/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1601	2	1601	2	0.00
28/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1613	2	1613	2	0.00
28/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	4665	4	4665	4	0.00
28/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	4616	4	4616	4	0.00
28/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	4640	4	4640	4	0.00
28/08/2013	R206 On 07-November-13			Bond Future	6.10	102.6834	6.0980	102.6834	0.00
28/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	5	0	5	0	0.00
28/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	5	0	5	0	0.00
28/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	5	0	0.00
28/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	328	0	328	0	0.00
28/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	326	0	326	0	0.00
28/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	325	0	325	0	0.00
28/08/2013	R207 On 07-November-13			Bond Future	8.05	98.7594	8.0458	98.7594	27,295.00
28/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	124	0	124	0	0.00
28/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	121	0	121	0	0.00
28/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	117	0	117	0	0.00
28/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	6681	6	6681	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	6633	6	6633	6	0.00
28/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	6728	7	6728	7	0.00
28/08/2013	R207 On 06-February-14			Bond Future	8.19	96.4160	8.1909	96.4160	0.00
28/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	381	0	381	0	0.00
28/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	387	0	387	0	0.00
28/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	375	0	375	0	0.00
28/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	7630	7	7630	7	0.00
28/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	7674	7	7674	7	0.00
28/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	7587	7	7587	7	0.00
28/08/2013	R207 On 08-May-14			Bond Future	8.35	97.7141	8.3488	97.7141	0.00
28/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	401	0	401	0	0.00
28/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	406	0	406	0	0.00
28/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	396	0	396	0	0.00
28/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	10251	10	10251	10	0.00
28/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	10295	10	10295	10	0.00
28/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	10207	10	10207	10	0.00
28/08/2013	R207 On 07-August-14			Bond Future	8.52	95.3974	8.5191	95.3974	0.00
28/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2055	2	2055	2	0.00
28/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2085	2	2085	2	0.00
28/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2070	2	2070	2	0.00
28/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	5527	5	5527	5	0.00
28/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	5556	5	5556	5	0.00
28/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	5499	5	5499	5	0.00
28/08/2013	R208 On 07-November-13			Bond Future	8.13	93.2071	8.1318	93.2071	14,367.00
28/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	130	0	130	0	0.00
28/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	656	1	656	1	0.00
28/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	126	0	126	0	0.00
28/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	133	0	133	0	0.00
28/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	4022	4	4022	4	1,520.00
28/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	7457	7	7457	7	0.00
28/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	7350	7	7350	7	0.00
28/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	7404	7	7404	7	0.00
28/08/2013	R208 On 06-February-14			Bond Future	8.26	94.4300	8.2617	94.4300	0.00
28/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	422	0	422	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
28/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	428	0	428	0	0.00
28/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	435	0	435	0	0.00
28/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	8407	8	8407	8	0.00
28/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	8456	8	8456	8	0.00
28/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	8506	8	8506	8	0.00
28/08/2013	R208 On 08-May-14			Bond Future	8.40	92.3048	8.3968	92.3048	0.00
28/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	410	0	410	0	0.00
28/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	420	0	420	0	0.00
28/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	415	0	415	0	0.00
28/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	11428	11	11428	11	0.00
28/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	11327	11	11327	11	0.00
28/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	11378	11	11378	11	0.00
28/08/2013	R208 On 07-August-14			Bond Future	8.54	93.5550	8.5397	93.5550	0.00
28/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2219	2	2219	2	0.00
28/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2202	2	2202	2	0.00
28/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2236	2	2236	2	0.00
28/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5785	6	5785	6	0.00
28/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5752	6	5752	6	0.00
28/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5817	6	5817	6	0.00
28/08/2013	R209 On 07-November-13			Bond Future	9.33	71.9601	9.3327	71.9601	19,302.00
28/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1101	1	1101	1	0.00
28/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1387	1	1387	1	0.00
28/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	3175	3	3175	3	0.00
28/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1409	1	1409	1	0.00
28/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2654	3	2654	3	0.00
28/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1432	1	1432	1	0.00
28/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3549	4	3549	4	0.00
28/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4361	4	4361	4	0.00
28/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5448	5	5448	5	0.00
28/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2695	3	2695	3	5,000.00
28/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6268	6	6268	6	4,700.00
28/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5336	5	5336	5	0.00
28/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3251	3	3251	3	1,000.00
28/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1805	2	1805	2	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5392	5	5392	5	0.00
28/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2366	2	2366	2	980.00
28/08/2013	R209 On 06-February-14			Bond Future	9.43	72.9042	9.4341	72.9042	0.00
28/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1869	2	1869	2	0.00
28/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1911	2	1911	2	0.00
28/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1890	2	1890	2	0.00
28/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	8631	9	8631	9	0.00
28/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8571	9	8571	9	0.00
28/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8511	8	8511	8	0.00
28/08/2013	R209 On 08-May-14			Bond Future	9.54	70.7408	9.5364	70.7408	0.00
28/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1370	1	1370	1	0.00
28/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1356	1	1356	1	0.00
28/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1342	1	1342	1	0.00
28/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	14730	15	14730	15	0.00
28/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	14807	15	14807	15	0.00
28/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	14654	15	14654	15	0.00
28/08/2013	R209 On 07-August-14			Bond Future	9.64	71.6990	9.6406	71.6990	0.00
28/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4342	4	4342	4	0.00
28/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4370	4	4370	4	0.00
28/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4315	4	4315	4	0.00
28/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8499	9	8499	9	0.00
28/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8593	9	8593	9	0.00
28/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8546	9	8546	9	0.00
28/08/2013	R210 On 07-November-13			Bond Future	151.69	151.7481	151.6949	151.7481	1,237.00
28/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	8295	8	8295	8	0.00
28/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	8305	8	8305	8	0.00
28/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	8315	8	8315	8	0.00
28/08/2013	R211 On 07-November-13			Bond Future	128.38	128.4500	128.3836	128.4500	522.00
28/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R211 On 07-November-13	129.99	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
28/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	1616	2	1616	2	0.00
28/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	1626	2	1626	2	0.00
28/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	1606	2	1606	2	0.00
28/08/2013	R212 On 07-November-13			Bond Future	128.09	128.1404	128.0901	128.1404	21,791.00
28/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	4910	5	4910	5	0.00
28/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	4920	5	4920	5	0.00
28/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	4900	5	4900	5	0.00
28/08/2013	R213 On 07-November-13			Bond Future	9.14	82.9264	9.1425	82.9264	18,266.00
28/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1341	1	1341	1	0.00
28/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1319	1	1319	1	0.00
28/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1297	1	1297	1	0.00
28/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5493	6	5493	6	0.00
28/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5436	5	5436	5	0.00
28/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5551	6	5551	6	0.00
28/08/2013	R213 On 06-February-14			Bond Future	9.25	84.0144	9.2517	84.0144	0.00
28/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1821	2	1821	2	0.00
28/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1840	2	1840	2	0.00
28/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1860	2	1860	2	0.00
28/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	9224	9	9224	9	0.00
28/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	9161	9	9161	9	0.00
28/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	9286	9	9286	9	0.00
28/08/2013	R213 On 08-May-14			Bond Future	9.36	81.6072	9.3580	81.6072	0.00
28/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1364	1	1364	1	0.00
28/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1392	1	1392	1	0.00
28/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1378	1	1378	1	0.00
28/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	15068	15	15068	15	0.00
28/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	15144	15	15144	15	0.00
28/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	14992	15	14992	15	0.00
28/08/2013	R213 On 07-August-14			Bond Future	9.47	82.7125	9.4682	82.7125	0.00
28/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4392	4	4392	4	0.00
28/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4448	4	4448	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
28/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4420	4	4420	4	0.00
28/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	8884	9	8884	9	0.00
28/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	8932	9	8932	9	0.00
28/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	8980	9	8980	9	0.00
28/08/2013	R214 On 07-November-13			Bond Future	9.47	72.4992	9.4689	72.4992	2,427.00
28/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	125	0	125	0	0.00
28/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	122	0	122	0	0.00
28/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	119	0	119	0	0.00
28/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	14368	14	14368	14	0.00
28/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	14272	14	14272	14	0.00
28/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	14464	14	14464	14	0.00
28/08/2013	R214 On 06-February-14			Bond Future	9.57	73.4504	9.5734	73.4504	0.00
28/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2866	3	2866	3	0.00
28/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2839	3	2839	3	0.00
28/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2812	3	2812	3	0.00
28/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7174	7	7174	7	0.00
28/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7227	7	7227	7	0.00
28/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7121	7	7121	7	0.00
28/08/2013	R248 On 07-November-13			Bond Future	9.52	93.9456	9.5210	93.9456	8,480.00
28/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	18287	18	18287	18	0.00
28/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	18416	18	18416	18	0.00
28/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	18545	19	18545	19	0.00
28/08/2013	R248 On 06-February-14			Bond Future	9.63	95.1782	9.6283	95.1782	0.00
28/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
28/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	5193	5	5193	5	0.00
28/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	5091	5	5091	5	0.00
28/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	4990	5	4990	5	0.00