



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For September 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	2025 On 07-November-13			Bond Future	108.38	108.2729	108.3825	108.2729	0.00
17/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
17/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
17/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
17/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	2628	3	2628	3	0.00
17/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	2618	3	2618	3	0.00
17/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	2608	3	2608	3	0.00
17/09/2013	2037 On 07-November-13			Bond Future	9.08	97.6483	9.0844	97.6483	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
17/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	2912	4	2912	4	0.00
17/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	3086	4	3086	4	0.00
17/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	2999	4	2999	4	0.00
17/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
17/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
17/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
17/09/2013	2037 On 06-February-14			Bond Future	9.18	94.6735	9.1812	94.6735	0.00
17/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	1764	3	1764	3	0.00
17/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	1851	3	1851	3	0.00
17/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	1676	3	1676	3	0.00
17/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/09/2013	2037 On 08-May-14			Bond Future	9.28	95.9672	9.2775	95.9672	0.00
17/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	987	2	987	2	0.00
17/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	813	2	813	2	0.00
17/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	900	2	900	2	0.00
17/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
17/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
17/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
17/09/2013	2038 On 07-November-13			Bond Future	104.96	104.9628	104.9644	104.9628	0.00
17/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
17/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
17/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
17/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	5026	5	5026	5	0.00
17/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	5036	5	5036	5	0.00
17/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	5046	5	5046	5	0.00
17/09/2013	2050 On 07-November-13			Bond Future	108.01	108.0095	108.0113	108.0095	122.00
17/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
17/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
17/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
17/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	1989	2	1989	2	0.00
17/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	1999	2	1999	2	0.00
17/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	1979	2	1979	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
17/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	AL37 On 07-November-13			Index Future	408.25	409.2870	408.2450	409.2870	0.00
17/09/2013	AL37 On 06-February-14			Index Future	413.61	414.6600	413.6060	414.6600	0.00
17/09/2013	AL7T On 07-November-13			Index Future	483.25	484.5850	483.2460	484.5850	1.00
17/09/2013	AL7T On 06-February-14			Index Future	489.59	490.9470	489.5920	490.9470	0.00
17/09/2013	ALBI On 07-November-13			Index Future	433.46	435.5340	433.4640	435.5340	769.00
17/09/2013	ALBI On 06-February-14			Index Future	439.16	441.2510	439.1560	441.2510	73.00
17/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	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
17/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2013	EL28 On 07-November-13			Bond Future	109.40	109.3980	109.4000	109.3980	0.00
17/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
17/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
17/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
17/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	610	1	610	1	0.00
17/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	600	1	600	1	0.00
17/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	590	1	590	1	0.00
17/09/2013	ES33 On 07-November-13			Bond Future	9.53	84.0461	9.5254	84.0461	6,292.00
17/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
17/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
17/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
17/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	8489	8	8489	8	0.00
17/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	8401	8	8401	8	0.00
17/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	8312	8	8312	8	0.00
17/09/2013	ES33 On 06-February-14			Bond Future	9.64	85.1494	9.6423	85.1494	0.00
17/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
17/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
17/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
17/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	692	0	692	0	0.00
17/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	616	0	616	0	0.00
17/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	767	0	767	0	0.00
17/09/2013	GOVI On 07-November-13			GOVI	432.78	434.7890	432.7780	434.7890	123.00
17/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
17/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
17/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
17/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	132320	11	132320	11	0.00
17/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	132220	11	132220	11	0.00
17/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	132120	11	132120	11	0.00
17/09/2013	GOVI On 06-February-14			GOVI	438.46	440.4970	438.4610	440.4970	269.00
17/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	1	0	1	0.00
17/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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17/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
17/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	15390	0	15390	0	0.00
17/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	15290	0	15290	0	0.00
17/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	15490	0	15490	0	0.00
17/09/2013	GOVI On 08-May-14			GOVI	444.45	446.5120	444.4480	446.5120	0.00
17/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	24380	5	24380	5	0.00
17/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	24480	5	24480	5	0.00
17/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	24580	5	24580	5	0.00
17/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
17/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
17/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
17/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/09/2013	IGOV On 07-November-13			Index Future	194.11	194.0740	194.1050	194.0740	1,136.00
17/09/2013	IGOV On 06-February-14			Index Future	196.68	196.6460	196.6780	196.6460	174.00
17/09/2013	ILBI On 07-November-13			Index Future	525.47	525.4020	525.4740	525.4020	0.00
17/09/2013	ILBI On 06-February-14			Index Future	532.57	532.4980	532.5700	532.4980	186.00
17/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/09/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.13	94.8700	5.1300	94.8700	700.00
17/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8400	5.1600	94.8400	0.00
17/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.18	94.8200	5.1800	94.8200	3,000.00
17/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.25	94.7500	5.2500	94.7500	1,500.00
17/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.27	94.7300	5.2700	94.7300	1,000.00
17/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.40	94.6000	5.4000	94.6000	0.00
17/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.43	94.5700	5.4300	94.5700	400.00
17/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.82	94.1800	5.8200	94.1800	1,000.00
17/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	0.00
17/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
17/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	250.00
17/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.98	93.0200	6.9800	93.0200	0.00

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17/09/2013	R023 On 07-November-13			Bond Future	7.78	101.6435	7.7800	101.6435	11,802.00
17/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	8821	9	8821	9	0.00
17/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	8893	9	8893	9	0.00
17/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	8748	8	8748	8	0.00
17/09/2013	R023 On 06-February-14			Bond Future	7.88	102.9778	7.8792	102.9778	0.00
17/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	186	0	186	0	0.00
17/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	122	0	122	0	0.00
17/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	249	0	249	0	0.00
17/09/2013	R157 On 07-November-13			Bond Future	6.13	114.8945	6.1334	114.8945	29,411.00
17/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	164	0	164	0	0.00
17/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	160	0	160	0	0.00
17/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	169	0	169	0	0.00
17/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	1162	1	1162	1	0.00
17/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	1177	1	1177	1	0.00
17/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	1148	1	1148	1	0.00
17/09/2013	R157 On 06-February-14			Bond Future	6.29	116.4028	6.2889	116.4028	280.00
17/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	404	0	404	0	0.00
17/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	414	0	414	0	0.00
17/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	409	0	409	0	0.00
17/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1437	1	1437	1	0.00
17/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1448	1	1448	1	0.00
17/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1426	1	1426	1	0.00
17/09/2013	R157 On 08-May-14			Bond Future	6.44	111.1836	6.4435	111.1836	0.00
17/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	303	0	303	0	0.00
17/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	300	0	300	0	0.00
17/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	297	0	297	0	0.00
17/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1993	2	1993	2	0.00
17/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	2004	2	2004	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
17/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1982	2	1982	2	0.00
17/09/2013	R157 On 07-August-14			Bond Future	6.64	112.7289	6.6368	112.7289	0.00
17/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1043	1	1043	1	0.00
17/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1049	1	1049	1	0.00
17/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1054	1	1054	1	0.00
17/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	930	1	930	1	0.00
17/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	925	1	925	1	0.00
17/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	920	1	920	1	0.00
17/09/2013	R186 On 07-November-13			Bond Future	8.19	123.1972	8.1947	123.1972	58,310.00
17/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	4319	5	4319	5	0.00
17/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	2549	3	2549	3	0.00
17/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	5823	6	5823	6	0.00
17/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	76	0	76	0	1,000.00
17/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	7487	8	7487	8	0.00
17/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	3035	3	3035	3	0.00
17/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	30	0	30	0	5,290.00
17/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	2634	3	2634	3	0.00
17/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2002	2	2002	2	1,000.00
17/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	2591	3	2591	3	0.00
17/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	999	1	999	1	1,030.00
17/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	3762	3	3762	3	0.00
17/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	1633	1	1633	1	4,000.00
17/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	3040	3	3040	3	0.00
17/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	2542	2	2542	2	250.00
17/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	14049	13	14049	13	0.00
17/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	16649	16	16649	16	0.00
17/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	2992	3	2992	3	0.00
17/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	583	0	583	0	1,200.00
17/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	2945	3	2945	3	0.00
17/09/2013	R186 On 06-February-14			Bond Future	8.29	119.5250	8.2913	119.5250	105.00
17/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	2596	3	2596	3	0.00
17/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	2566	3	2566	3	0.00
17/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	2627	3	2627	3	0.00
17/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	7404	7	7404	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
17/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	7466	7	7466	7	0.00
17/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	7528	7	7528	7	0.00
17/09/2013	R186 On 08-May-14			Bond Future	8.39	121.1581	8.3860	121.1581	0.00
17/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	1857	2	1857	2	0.00
17/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	1838	2	1838	2	0.00
17/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	1877	2	1877	2	0.00
17/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	13539	13	13539	13	0.00
17/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	13617	13	13617	13	0.00
17/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	13695	13	13695	13	0.00
17/09/2013	R186 On 07-August-14			Bond Future	8.48	117.5502	8.4809	117.5502	0.00
17/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	5843	6	5843	6	0.00
17/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	5919	6	5919	6	0.00
17/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	5881	6	5881	6	0.00
17/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	7407	7	7407	7	0.00
17/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	7455	7	7455	7	0.00
17/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	7360	7	7360	7	0.00
17/09/2013	R197 On 07-November-13			Bond Future	275.84	275.8372	275.8363	275.8372	2,100.00
17/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	4164	4	4164	4	0.00
17/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	4174	4	4174	4	0.00
17/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	4154	4	4154	4	0.00
17/09/2013	R201 On 07-November-13			Bond Future	5.22	107.2537	5.2170	107.2537	0.00
17/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	124	0	124	0	0.00
17/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	127	0	127	0	0.00
17/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	130	0	130	0	0.00
17/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	584	1	584	1	0.00
17/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	576	1	576	1	0.00
17/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	592	1	592	1	0.00
17/09/2013	R201 On 06-February-14			Bond Future	5.19	104.2539	5.1919	104.2539	0.00
17/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	438	0	438	0	0.00
17/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	447	0	447	0	0.00
17/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	442	0	442	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
17/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	393	0	393	0	0.00
17/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	389	0	389	0	0.00
17/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	397	0	397	0	0.00
17/09/2013	R201 On 08-May-14			Bond Future	5.06	105.6782	5.0599	105.6782	0.00
17/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	341	0	341	0	0.00
17/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	343	0	343	0	0.00
17/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	338	0	338	0	0.00
17/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	525	0	525	0	0.00
17/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	528	0	528	0	0.00
17/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	532	0	532	0	0.00
17/09/2013	R201 On 07-August-14			Bond Future	4.64	102.7372	4.6396	102.7372	0.00
17/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	485	1	485	1	0.00
17/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	490	1	490	1	0.00
17/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	487	1	487	1	0.00
17/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	250	0	250	0	0.00
17/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	249	0	249	0	0.00
17/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	247	0	247	0	0.00
17/09/2013	R202 On 07-November-13			Bond Future	202.61	202.6044	202.6074	202.6044	43,251.00
17/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	6393	6	6393	6	0.00
17/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	6403	6	6403	6	0.00
17/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	6383	6	6383	6	0.00
17/09/2013	R203 On 07-November-13			Bond Future	6.92	105.9298	6.9215	105.9298	19,611.00
17/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	68	0	68	0	0.00
17/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	73	0	73	0	0.00
17/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	70	0	70	0	0.00
17/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	103490	104	103490	104	0.00
17/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	23	0	23	0	15.00
17/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	3275	3	3275	3	0.00
17/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	3242	3	3242	3	0.00
17/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
17/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	3308	3	3308	3	0.00

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17/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	4260	4	4260	4	0.00
17/09/2013	R203 On 06-February-14			Bond Future	7.06	107.3204	7.0575	107.3204	0.00
17/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	363	0	363	0	0.00
17/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	376	0	376	0	0.00
17/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	259	0	259	0	16.00
17/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	370	0	370	0	0.00
17/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	3346	3	3346	3	0.00
17/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3873	4	3873	4	0.00
17/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	3319	3	3319	3	0.00
17/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	3292	3	3292	3	0.00
17/09/2013	R203 On 08-May-14			Bond Future	7.19	104.6251	7.1884	104.6251	0.00
17/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	324	0	324	0	0.00
17/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	333	0	333	0	0.00
17/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	329	0	329	0	0.00
17/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	2021	2	2021	2	16.00
17/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4755	5	4755	5	0.00
17/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1393	1	1393	1	0.00
17/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4702	5	4702	5	0.00
17/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4728	5	4728	5	0.00
17/09/2013	R203 On 07-August-14			Bond Future	7.33	106.0789	7.3286	106.0789	0.00
17/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	1903	2	1903	2	0.00
17/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	1889	2	1889	2	0.00
17/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	1876	2	1876	2	0.00
17/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1969	2	1969	2	0.00
17/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1955	2	1955	2	0.00
17/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1982	2	1982	2	0.00
17/09/2013	R204 On 07-November-13			Bond Future	7.14	107.0602	7.1373	107.0602	30,198.00
17/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	150	0	150	0	0.00
17/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	918	1	918	1	0.00
17/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	154	0	154	0	0.00
17/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	159	0	159	0	0.00
17/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3843	4	3843	4	0.00
17/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	1512	1	1512	1	1,270.00
17/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	3803	4	3803	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
17/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3883	4	3883	4	0.00
17/09/2013	R204 On 06-February-14			Bond Future	7.25	104.4356	7.2518	104.4356	0.00
17/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	617	1	617	1	0.00
17/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	636	1	636	1	0.00
17/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	626	1	626	1	0.00
17/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	4234	4	4234	4	0.00
17/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	4200	4	4200	4	0.00
17/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	4167	4	4167	4	0.00
17/09/2013	R204 On 08-May-14			Bond Future	7.37	105.8624	7.3663	105.8624	0.00
17/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	637	1	637	1	0.00
17/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	629	1	629	1	0.00
17/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	644	1	644	1	0.00
17/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5974	6	5974	6	0.00
17/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5906	6	5906	6	0.00
17/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5940	6	5940	6	0.00
17/09/2013	R204 On 07-August-14			Bond Future	7.49	103.3018	7.4858	103.3018	0.00
17/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	2696	3	2696	3	0.00
17/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	2659	3	2659	3	0.00
17/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	2677	3	2677	3	0.00
17/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2829	3	2829	3	0.00
17/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2792	3	2792	3	0.00
17/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2810	3	2810	3	0.00
17/09/2013	R206 On 07-November-13			Bond Future	5.30	102.8132	5.2987	102.8132	0.00
17/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	30	0	30	0	0.00
17/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	31	0	31	0	0.00
17/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	30	0	30	0	0.00
17/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	210	0	210	0	0.00
17/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	209	0	209	0	0.00
17/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	208	0	208	0	0.00
17/09/2013	R207 On 07-November-13			Bond Future	7.44	101.7160	7.4403	101.7160	27,295.00
17/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	307	0	307	0	0.00
17/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	300	0	300	0	0.00
17/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	292	0	292	0	0.00
17/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	3974	4	3974	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
17/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3931	4	3931	4	0.00
17/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	4017	4	4017	4	0.00
17/09/2013	R207 On 06-February-14			Bond Future	7.55	99.4121	7.5514	99.4121	0.00
17/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	782	1	782	1	0.00
17/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	793	1	793	1	0.00
17/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	771	1	771	1	0.00
17/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	5101	5	5101	5	0.00
17/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	5140	5	5140	5	0.00
17/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	5063	5	5063	5	0.00
17/09/2013	R207 On 08-May-14			Bond Future	7.66	100.7704	7.6649	100.7704	0.00
17/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	763	1	763	1	0.00
17/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	771	1	771	1	0.00
17/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	754	1	754	1	0.00
17/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	7605	7	7605	7	0.00
17/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	7645	7	7645	7	0.00
17/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	7565	7	7565	7	0.00
17/09/2013	R207 On 07-August-14			Bond Future	7.78	98.5302	7.7825	98.5302	0.00
17/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3244	3	3244	3	0.00
17/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3286	3	3286	3	0.00
17/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3265	3	3265	3	0.00
17/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3620	3	3620	3	0.00
17/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3642	3	3642	3	0.00
17/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3598	3	3598	3	0.00
17/09/2013	R208 On 07-November-13			Bond Future	7.56	96.5600	7.5560	96.5600	14,354.00
17/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	284	0	284	0	0.00
17/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1410	2	1410	2	0.00
17/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	276	0	276	0	0.00
17/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	292	0	292	0	0.00
17/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1714	2	1714	2	1,520.00
17/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	4545	4	4545	4	0.00
17/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	4447	4	4447	4	0.00
17/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	4496	4	4496	4	0.00
17/09/2013	R208 On 06-February-14			Bond Future	7.66	97.8275	7.6580	97.8275	0.00
17/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	820	1	820	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
17/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	832	1	832	1	0.00
17/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	844	1	844	1	0.00
17/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	5709	6	5709	6	0.00
17/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	5753	6	5753	6	0.00
17/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	5797	6	5797	6	0.00
17/09/2013	R208 On 08-May-14			Bond Future	7.76	95.7672	7.7569	95.7672	0.00
17/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	727	1	727	1	0.00
17/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	745	1	745	1	0.00
17/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	736	1	736	1	0.00
17/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	8560	8	8560	8	0.00
17/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	8466	8	8466	8	0.00
17/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	8513	8	8513	8	0.00
17/09/2013	R208 On 07-August-14			Bond Future	7.86	97.0980	7.8577	97.0980	0.00
17/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	3444	4	3444	4	0.00
17/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	3420	4	3420	4	0.00
17/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	3468	4	3468	4	0.00
17/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3728	4	3728	4	0.00
17/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3703	4	3703	4	0.00
17/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3754	4	3754	4	0.00
17/09/2013	R209 On 07-November-13			Bond Future	8.92	75.8151	8.9197	75.8151	19,372.00
17/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	1627	2	1627	2	0.00
17/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2061	2	2061	2	0.00
17/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	4649	5	4649	5	0.00
17/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2095	2	2095	2	0.00
17/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2129	3	2129	3	0.00
17/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	3921	4	3921	4	0.00
17/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	5160	6	5160	6	0.00
17/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	6231	7	6231	7	0.00
17/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	1112	1	1112	1	5,000.00
17/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	3064	3	3064	3	0.00
17/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	3736	3	3736	3	4,700.00
17/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	2975	3	2975	3	0.00
17/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	1459	1	1459	1	1,000.00
17/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	618	1	618	1	1,520.00

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17/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	3019	3	3019	3	0.00
17/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	920	1	920	1	980.00
17/09/2013	R209 On 06-February-14			Bond Future	9.01	76.8104	9.0080	76.8104	410.00
17/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	2671	3	2671	3	0.00
17/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	2728	3	2728	3	0.00
17/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	2700	3	2700	3	0.00
17/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	6331	6	6331	6	0.00
17/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	6278	6	6278	6	0.00
17/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	6226	6	6226	6	0.00
17/09/2013	R209 On 08-May-14			Bond Future	9.09	74.7146	9.0934	74.7146	0.00
17/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	1865	2	1865	2	0.00
17/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	1847	2	1847	2	0.00
17/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	1828	2	1828	2	0.00
17/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	12048	11	12048	11	0.00
17/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	12121	12	12121	12	0.00
17/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	11976	11	11976	11	0.00
17/09/2013	R209 On 07-August-14			Bond Future	9.18	75.7529	9.1785	75.7529	0.00
17/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	5706	6	5706	6	0.00
17/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	5740	6	5740	6	0.00
17/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	5673	6	5673	6	0.00
17/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	6613	6	6613	6	0.00
17/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	6695	6	6695	6	0.00
17/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	6654	6	6654	6	0.00
17/09/2013	R210 On 07-November-13			Bond Future	154.92	154.7313	154.9209	154.7313	1,416.00
17/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	5069	5	5069	5	0.00
17/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	5079	5	5079	5	0.00
17/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	5089	5	5089	5	0.00
17/09/2013	R211 On 07-November-13			Bond Future	128.26	128.3115	128.2644	128.3115	522.00
17/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
17/09/2013	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
17/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1736	2	1736	2	0.00
17/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1746	2	1746	2	0.00
17/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1726	2	1726	2	0.00
17/09/2013	R212 On 07-November-13			Bond Future	129.80	129.7972	129.7964	129.7972	21,791.00
17/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	3204	3	3204	3	0.00
17/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	3214	3	3214	3	0.00
17/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	3194	3	3194	3	0.00
17/09/2013	R213 On 07-November-13			Bond Future	8.77	86.5813	8.7743	86.5813	19,495.00
17/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	1905	2	1905	2	0.00
17/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	1872	2	1872	2	0.00
17/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	1840	2	1840	2	0.00
17/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	3247	3	3247	3	0.00
17/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	3200	3	3200	3	0.00
17/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	3295	3	3295	3	0.00
17/09/2013	R213 On 06-February-14			Bond Future	8.87	87.7179	8.8711	87.7179	0.00
17/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	2487	3	2487	3	0.00
17/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	2514	3	2514	3	0.00
17/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	2542	3	2542	3	0.00
17/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	7057	7	7057	7	0.00
17/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	7001	6	7001	6	0.00
17/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	7112	7	7112	7	0.00
17/09/2013	R213 On 08-May-14			Bond Future	8.96	85.3775	8.9610	85.3775	0.00
17/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	1801	2	1801	2	0.00
17/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	1836	2	1836	2	0.00
17/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	1818	2	1818	2	0.00
17/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	12597	12	12597	12	0.00
17/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	12669	12	12669	12	0.00
17/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	12525	12	12525	12	0.00
17/09/2013	R213 On 07-August-14			Bond Future	9.05	86.5639	9.0521	86.5639	0.00
17/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	5621	6	5621	6	0.00
17/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	5688	6	5688	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
17/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	5654	6	5654	6	0.00
17/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	7127	7	7127	7	0.00
17/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	7169	7	7169	7	0.00
17/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	7212	7	7212	7	0.00
17/09/2013	R214 On 07-November-13			Bond Future	9.08	76.1401	9.0816	76.1401	2,427.00
17/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	141	0	141	0	0.00
17/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	136	0	136	0	0.00
17/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	132	0	132	0	0.00
17/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	11446	11	11446	11	0.00
17/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	11352	11	11352	11	0.00
17/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	11541	11	11541	11	0.00
17/09/2013	R214 On 06-February-14			Bond Future	9.17	77.1397	9.1732	77.1397	0.00
17/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	3911	4	3911	4	0.00
17/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	3877	4	3877	4	0.00
17/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	3842	4	3842	4	0.00
17/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	5233	5	5233	5	0.00
17/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	5278	5	5278	5	0.00
17/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	5188	5	5188	5	0.00
17/09/2013	R248 On 07-November-13			Bond Future	9.12	98.9275	9.1175	98.9275	10,260.00
17/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	14363	13	14363	13	0.00
17/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	14492	13	14492	13	0.00
17/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	14622	14	14622	14	0.00
17/09/2013	R248 On 06-February-14			Bond Future	9.21	100.2262	9.2109	100.2262	0.00
17/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
17/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	1212	0	1212	0	0.00
17/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	1110	0	1110	0	0.00
17/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	1009	0	1009	0	0.00