



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
19/09/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	2025 On 07-November-13			Bond Future	109.49	108.2203	109.4851	108.2203	0.00
19/09/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
19/09/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
19/09/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
19/09/2013	2025 On 07-November-13	111.01	Put	Bond Future	1525	3	1525	3	0.00
19/09/2013	2025 On 07-November-13	111.00	Put	Bond Future	1515	3	1515	3	0.00
19/09/2013	2025 On 07-November-13	110.99	Put	Bond Future	1505	3	1505	3	0.00
19/09/2013	2037 On 07-November-13			Bond Future	8.88	96.7452	8.8761	96.7452	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
19/09/2013	2037 On 07-November-13	9.41	Call	Bond Future	4856	3	4856	3	0.00
19/09/2013	2037 On 07-November-13	9.43	Call	Bond Future	5030	3	5030	3	0.00
19/09/2013	2037 On 07-November-13	9.42	Call	Bond Future	4943	3	4943	3	0.00
19/09/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
19/09/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
19/09/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
19/09/2013	2037 On 06-February-14			Bond Future	8.97	93.7590	8.9663	93.7590	0.00
19/09/2013	2037 On 06-February-14	9.38	Call	Bond Future	3733	2	3733	2	0.00
19/09/2013	2037 On 06-February-14	9.39	Call	Bond Future	3820	2	3820	2	0.00
19/09/2013	2037 On 06-February-14	9.37	Call	Bond Future	3645	2	3645	2	0.00
19/09/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
19/09/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
19/09/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
19/09/2013	2037 On 08-May-14			Bond Future	9.06	95.0383	9.0561	95.0383	0.00
19/09/2013	2037 On 08-May-14	9.39	Call	Bond Future	2981	1	2981	1	0.00
19/09/2013	2037 On 08-May-14	9.37	Call	Bond Future	2807	1	2807	1	0.00
19/09/2013	2037 On 08-May-14	9.38	Call	Bond Future	2894	1	2894	1	0.00
19/09/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
19/09/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
19/09/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
19/09/2013	2038 On 07-November-13			Bond Future	106.15	104.9702	106.1483	104.9702	0.00
19/09/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
19/09/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
19/09/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
19/09/2013	2038 On 07-November-13	109.99	Put	Bond Future	3842	5	3842	5	0.00
19/09/2013	2038 On 07-November-13	110.00	Put	Bond Future	3852	5	3852	5	0.00
19/09/2013	2038 On 07-November-13	110.01	Put	Bond Future	3862	5	3862	5	0.00
19/09/2013	2050 On 07-November-13			Bond Future	108.02	108.0183	108.0226	108.0183	122.00
19/09/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
19/09/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
19/09/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
19/09/2013	2050 On 07-November-13	110.00	Put	Bond Future	1977	2	1977	2	0.00
19/09/2013	2050 On 07-November-13	110.01	Put	Bond Future	1987	2	1987	2	0.00
19/09/2013	2050 On 07-November-13	109.99	Put	Bond Future	1967	2	1967	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
19/09/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	AL37 On 07-November-13			Index Future	411.64	408.0540	411.6400	408.0540	0.00
19/09/2013	AL37 On 06-February-14			Index Future	417.05	413.4130	417.0460	413.4130	0.00
19/09/2013	AL7T On 07-November-13			Index Future	489.15	482.5640	489.1540	482.5640	1.00
19/09/2013	AL7T On 06-February-14			Index Future	495.58	488.9020	495.5780	488.9020	0.00
19/09/2013	ALBI On 07-November-13			Index Future	439.00	433.2340	438.9960	433.2340	769.00
19/09/2013	ALBI On 06-February-14			Index Future	444.76	438.9240	444.7610	438.9240	73.00
19/09/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	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
19/09/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2013	EL28 On 07-November-13			Bond Future	109.41	109.4068	109.4115	109.4068	0.00
19/09/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
19/09/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
19/09/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
19/09/2013	EL28 On 07-November-13	110.01	Put	Bond Future	599	1	599	1	0.00
19/09/2013	EL28 On 07-November-13	110.00	Put	Bond Future	589	1	589	1	0.00
19/09/2013	EL28 On 07-November-13	109.99	Put	Bond Future	579	1	579	1	0.00
19/09/2013	ES33 On 07-November-13			Bond Future	9.35	83.3037	9.3464	83.3037	6,292.00
19/09/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
19/09/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
19/09/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
19/09/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7110	8	7110	8	0.00
19/09/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7022	8	7022	8	0.00
19/09/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6934	8	6934	8	0.00
19/09/2013	ES33 On 06-February-14			Bond Future	9.46	84.3977	9.4572	84.3977	0.00
19/09/2013	ES33 On 06-February-14	9.54	Call	Bond Future	629	0	629	0	0.00
19/09/2013	ES33 On 06-February-14	9.56	Call	Bond Future	780	0	780	0	0.00
19/09/2013	ES33 On 06-February-14	9.55	Call	Bond Future	705	0	705	0	0.00
19/09/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	1	0	1	0.00
19/09/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	1	0	1	0.00
19/09/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	1	0	1	0.00
19/09/2013	GOVI On 07-November-13			GOVI	438.29	432.5750	438.2870	432.5750	123.00
19/09/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
19/09/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
19/09/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
19/09/2013	GOVI On 07-November-13	446.01	Put	GOVI	77230	13	77230	13	0.00
19/09/2013	GOVI On 07-November-13	446.00	Put	GOVI	77130	13	77130	13	0.00
19/09/2013	GOVI On 07-November-13	445.99	Put	GOVI	77030	13	77030	13	0.00
19/09/2013	GOVI On 06-February-14			GOVI	444.04	438.2560	444.0430	438.2560	269.00
19/09/2013	GOVI On 06-February-14	439.99	Call	GOVI	40530	0	40530	0	0.00
19/09/2013	GOVI On 06-February-14	440.01	Call	GOVI	40330	0	40330	0	0.00

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19/09/2013	GOVI On 06-February-14	440.00	Call	GOVI	40430	0	40430	0	0.00
19/09/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	2	0	2	0.00
19/09/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	2	0	2	0.00
19/09/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	2	0	2	0.00
19/09/2013	GOVI On 08-May-14			GOVI	450.10	444.2320	450.0980	444.2320	0.00
19/09/2013	GOVI On 08-May-14	442.01	Call	GOVI	80880	2	80880	2	0.00
19/09/2013	GOVI On 08-May-14	442.00	Call	GOVI	80980	2	80980	2	0.00
19/09/2013	GOVI On 08-May-14	441.99	Call	GOVI	81080	2	81080	2	0.00
19/09/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
19/09/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
19/09/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
19/09/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2013	IGOV On 07-November-13			Index Future	196.24	194.1130	196.2420	194.1130	1,136.00
19/09/2013	IGOV On 06-February-14			Index Future	198.84	196.6860	198.8430	196.6860	174.00
19/09/2013	ILBI On 07-November-13			Index Future	525.59	525.5680	525.5880	525.5680	0.00
19/09/2013	ILBI On 06-February-14			Index Future	532.68	532.6650	532.6840	532.6650	186.00
19/09/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/09/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/09/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/09/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/09/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/09/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/09/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.16	94.8300	5.1600	94.8300	0.00
19/09/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.18	94.8000	5.1800	94.8000	3,000.00
19/09/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.26	94.7200	5.2600	94.7200	1,500.00
19/09/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.30	94.6900	5.3000	94.6900	1,000.00
19/09/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.42	94.5500	5.4200	94.5500	0.00
19/09/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.49	94.5200	5.4900	94.5200	400.00
19/09/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.78	94.1300	5.7800	94.1300	1,000.00
19/09/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.01	93.8500	6.0100	93.8500	0.00
19/09/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.27	93.5600	6.2700	93.5600	0.00
19/09/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.56	93.2600	6.5600	93.2600	250.00
19/09/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.84	92.9800	6.8400	92.9800	0.00
19/09/2013	JBAF On 16-September-15			Jibar Tradeable Future	7.13	7.3000	7.1300	7.3000	0.00

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19/09/2013	R023 On 07-November-13			Bond Future	7.57	101.2028	7.5707	101.2028	11,754.00
19/09/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R023 On 07-November-13	6.50	Put	Bond Future	7442	9	7442	9	0.00
19/09/2013	R023 On 07-November-13	6.49	Put	Bond Future	7515	9	7515	9	0.00
19/09/2013	R023 On 07-November-13	6.51	Put	Bond Future	7369	9	7369	9	0.00
19/09/2013	R023 On 06-February-14			Bond Future	7.66	102.5319	7.6612	102.5319	0.00
19/09/2013	R023 On 06-February-14	7.85	Call	Bond Future	1211	0	1211	0	0.00
19/09/2013	R023 On 06-February-14	7.86	Call	Bond Future	1275	0	1275	0	0.00
19/09/2013	R023 On 06-February-14	7.84	Call	Bond Future	1147	0	1147	0	0.00
19/09/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
19/09/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
19/09/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
19/09/2013	R157 On 07-November-13			Bond Future	5.96	114.8031	5.9643	114.8031	29,411.00
19/09/2013	R157 On 07-November-13	5.60	Call	Bond Future	232	0	232	0	0.00
19/09/2013	R157 On 07-November-13	5.59	Call	Bond Future	226	0	226	0	0.00
19/09/2013	R157 On 07-November-13	5.61	Call	Bond Future	237	0	237	0	0.00
19/09/2013	R157 On 07-November-13	5.60	Put	Bond Future	915	1	915	1	0.00
19/09/2013	R157 On 07-November-13	5.59	Put	Bond Future	928	1	928	1	0.00
19/09/2013	R157 On 07-November-13	5.61	Put	Bond Future	901	1	901	1	0.00
19/09/2013	R157 On 06-February-14			Bond Future	6.09	116.3107	6.0896	116.3107	280.00
19/09/2013	R157 On 06-February-14	5.64	Call	Bond Future	498	0	498	0	0.00
19/09/2013	R157 On 06-February-14	5.66	Call	Bond Future	510	0	510	0	0.00
19/09/2013	R157 On 06-February-14	5.65	Call	Bond Future	504	0	504	0	0.00
19/09/2013	R157 On 06-February-14	5.65	Put	Bond Future	1213	1	1213	1	0.00
19/09/2013	R157 On 06-February-14	5.64	Put	Bond Future	1223	1	1223	1	0.00
19/09/2013	R157 On 06-February-14	5.66	Put	Bond Future	1203	1	1203	1	0.00
19/09/2013	R157 On 08-May-14			Bond Future	6.21	111.0879	6.2054	111.0879	0.00
19/09/2013	R157 On 08-May-14	5.21	Call	Bond Future	367	0	367	0	0.00
19/09/2013	R157 On 08-May-14	5.20	Call	Bond Future	364	0	364	0	0.00
19/09/2013	R157 On 08-May-14	5.19	Call	Bond Future	360	0	360	0	0.00
19/09/2013	R157 On 08-May-14	5.20	Put	Bond Future	1735	2	1735	2	0.00
19/09/2013	R157 On 08-May-14	5.19	Put	Bond Future	1745	2	1745	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
19/09/2013	R157 On 08-May-14	5.21	Put	Bond Future	1725	2	1725	2	0.00
19/09/2013	R157 On 07-August-14			Bond Future	6.34	112.6333	6.3387	112.6333	0.00
19/09/2013	R157 On 07-August-14	6.74	Call	Bond Future	1199	1	1199	1	0.00
19/09/2013	R157 On 07-August-14	6.75	Call	Bond Future	1205	1	1205	1	0.00
19/09/2013	R157 On 07-August-14	6.76	Call	Bond Future	1212	1	1212	1	0.00
19/09/2013	R157 On 07-August-14	6.74	Put	Bond Future	759	1	759	1	0.00
19/09/2013	R157 On 07-August-14	6.75	Put	Bond Future	754	1	754	1	0.00
19/09/2013	R157 On 07-August-14	6.76	Put	Bond Future	750	1	750	1	0.00
19/09/2013	R186 On 07-November-13			Bond Future	7.95	122.4541	7.9450	122.4541	57,141.00
19/09/2013	R186 On 07-November-13	8.50	Call	Bond Future	5866	4	5866	4	0.00
19/09/2013	R186 On 07-November-13	8.14	Call	Bond Future	3683	2	3683	2	0.00
19/09/2013	R186 On 07-November-13	8.75	Call	Bond Future	7601	6	7601	6	0.00
19/09/2013	R186 On 07-November-13	6.75	Call	Bond Future	138	0	138	0	1,000.00
19/09/2013	R186 On 07-November-13	9.00	Call	Bond Future	9440	7	9440	7	0.00
19/09/2013	R186 On 07-November-13	8.25	Call	Bond Future	4299	3	4299	3	0.00
19/09/2013	R186 On 07-November-13	6.50	Call	Bond Future	56	0	56	0	5,290.00
19/09/2013	R186 On 07-November-13	8.16	Call	Bond Future	3791	3	3791	3	0.00
19/09/2013	R186 On 07-November-13	8.00	Call	Bond Future	2971	2	2971	2	1,000.00
19/09/2013	R186 On 07-November-13	8.15	Call	Bond Future	3737	3	3737	3	0.00
19/09/2013	R186 On 07-November-13	8.75	Put	Bond Future	514	1	514	1	1,030.00
19/09/2013	R186 On 07-November-13	8.00	Put	Bond Future	2467	4	2467	4	0.00
19/09/2013	R186 On 07-November-13	8.50	Put	Bond Future	916	2	916	2	4,000.00
19/09/2013	R186 On 07-November-13	8.14	Put	Bond Future	1911	3	1911	3	0.00
19/09/2013	R186 On 07-November-13	8.25	Put	Bond Future	1542	2	1542	2	250.00
19/09/2013	R186 On 07-November-13	6.75	Put	Bond Future	11848	14	11848	14	0.00
19/09/2013	R186 On 07-November-13	6.50	Put	Bond Future	14412	17	14412	17	0.00
19/09/2013	R186 On 07-November-13	8.15	Put	Bond Future	1875	3	1875	3	0.00
19/09/2013	R186 On 07-November-13	9.00	Put	Bond Future	272	1	272	1	1,200.00
19/09/2013	R186 On 07-November-13	8.16	Put	Bond Future	1839	3	1839	3	0.00
19/09/2013	R186 On 06-February-14			Bond Future	8.03	118.7728	8.0325	118.7728	115.00
19/09/2013	R186 On 06-February-14	7.75	Call	Bond Future	3339	2	3339	2	0.00
19/09/2013	R186 On 06-February-14	7.74	Call	Bond Future	3302	2	3302	2	0.00
19/09/2013	R186 On 06-February-14	7.76	Call	Bond Future	3376	3	3376	3	0.00
19/09/2013	R186 On 06-February-14	7.76	Put	Bond Future	5860	7	5860	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
19/09/2013	R186 On 06-February-14	7.75	Put	Bond Future	5915	7	5915	7	0.00
19/09/2013	R186 On 06-February-14	7.74	Put	Bond Future	5971	7	5971	7	0.00
19/09/2013	R186 On 08-May-14			Bond Future	8.12	120.3930	8.1182	120.3930	0.00
19/09/2013	R186 On 08-May-14	7.10	Call	Bond Future	2318	2	2318	2	0.00
19/09/2013	R186 On 08-May-14	7.09	Call	Bond Future	2295	2	2295	2	0.00
19/09/2013	R186 On 08-May-14	7.11	Call	Bond Future	2342	2	2342	2	0.00
19/09/2013	R186 On 08-May-14	7.11	Put	Bond Future	11682	13	11682	13	0.00
19/09/2013	R186 On 08-May-14	7.10	Put	Bond Future	11756	13	11756	13	0.00
19/09/2013	R186 On 08-May-14	7.09	Put	Bond Future	11830	14	11830	14	0.00
19/09/2013	R186 On 07-August-14			Bond Future	8.20	116.7761	8.2031	116.7761	0.00
19/09/2013	R186 On 07-August-14	8.29	Call	Bond Future	6900	6	6900	6	0.00
19/09/2013	R186 On 07-August-14	8.31	Call	Bond Future	6986	6	6986	6	0.00
19/09/2013	R186 On 07-August-14	8.30	Call	Bond Future	6943	6	6943	6	0.00
19/09/2013	R186 On 07-August-14	8.30	Put	Bond Future	6114	7	6114	7	0.00
19/09/2013	R186 On 07-August-14	8.29	Put	Bond Future	6156	7	6156	7	0.00
19/09/2013	R186 On 07-August-14	8.31	Put	Bond Future	6071	7	6071	7	0.00
19/09/2013	R197 On 07-November-13			Bond Future	278.32	275.8372	278.3195	275.8372	2,049.00
19/09/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R197 On 07-November-13	280.00	Put	Bond Future	1680	4	1680	4	0.00
19/09/2013	R197 On 07-November-13	280.01	Put	Bond Future	1690	4	1690	4	0.00
19/09/2013	R197 On 07-November-13	279.99	Put	Bond Future	1670	4	1670	4	0.00
19/09/2013	R201 On 07-November-13			Bond Future	5.09	107.1472	5.0937	107.1472	0.00
19/09/2013	R201 On 07-November-13	4.79	Call	Bond Future	156	0	156	0	0.00
19/09/2013	R201 On 07-November-13	4.80	Call	Bond Future	159	0	159	0	0.00
19/09/2013	R201 On 07-November-13	4.81	Call	Bond Future	163	0	163	0	0.00
19/09/2013	R201 On 07-November-13	4.80	Put	Bond Future	482	1	482	1	0.00
19/09/2013	R201 On 07-November-13	4.81	Put	Bond Future	475	1	475	1	0.00
19/09/2013	R201 On 07-November-13	4.79	Put	Bond Future	489	1	489	1	0.00
19/09/2013	R201 On 06-February-14			Bond Future	5.03	104.1465	5.0310	104.1465	0.00
19/09/2013	R201 On 06-February-14	5.24	Call	Bond Future	507	0	507	0	0.00
19/09/2013	R201 On 06-February-14	5.26	Call	Bond Future	517	0	517	0	0.00
19/09/2013	R201 On 06-February-14	5.25	Call	Bond Future	512	0	512	0	0.00

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19/09/2013	R201 On 06-February-14	5.25	Put	Bond Future	326	0	326	0	0.00
19/09/2013	R201 On 06-February-14	5.26	Put	Bond Future	322	0	322	0	0.00
19/09/2013	R201 On 06-February-14	5.24	Put	Bond Future	329	0	329	0	0.00
19/09/2013	R201 On 08-May-14			Bond Future	4.83	105.5672	4.8346	105.5672	0.00
19/09/2013	R201 On 08-May-14	4.75	Call	Bond Future	401	0	401	0	0.00
19/09/2013	R201 On 08-May-14	4.76	Call	Bond Future	404	0	404	0	0.00
19/09/2013	R201 On 08-May-14	4.74	Call	Bond Future	398	0	398	0	0.00
19/09/2013	R201 On 08-May-14	4.76	Put	Bond Future	449	1	449	1	0.00
19/09/2013	R201 On 08-May-14	4.75	Put	Bond Future	452	1	452	1	0.00
19/09/2013	R201 On 08-May-14	4.74	Put	Bond Future	456	1	456	1	0.00
19/09/2013	R201 On 07-August-14			Bond Future	4.26	102.6259	4.2554	102.6259	0.00
19/09/2013	R201 On 07-August-14	5.29	Call	Bond Future	569	0	569	0	0.00
19/09/2013	R201 On 07-August-14	5.31	Call	Bond Future	574	0	574	0	0.00
19/09/2013	R201 On 07-August-14	5.30	Call	Bond Future	572	0	572	0	0.00
19/09/2013	R201 On 07-August-14	5.29	Put	Bond Future	195	0	195	0	0.00
19/09/2013	R201 On 07-August-14	5.30	Put	Bond Future	194	0	194	0	0.00
19/09/2013	R201 On 07-August-14	5.31	Put	Bond Future	192	0	192	0	0.00
19/09/2013	R202 On 07-November-13			Bond Future	205.98	202.6182	205.9794	202.6182	43,251.00
19/09/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R202 On 07-November-13	209.00	Put	Bond Future	3021	6	3021	6	0.00
19/09/2013	R202 On 07-November-13	209.01	Put	Bond Future	3031	6	3031	6	0.00
19/09/2013	R202 On 07-November-13	208.99	Put	Bond Future	3011	6	3011	6	0.00
19/09/2013	R203 On 07-November-13			Bond Future	6.73	105.6804	6.7275	105.6804	19,611.00
19/09/2013	R203 On 07-November-13	5.99	Call	Bond Future	111	0	111	0	0.00
19/09/2013	R203 On 07-November-13	6.01	Call	Bond Future	119	0	119	0	0.00
19/09/2013	R203 On 07-November-13	6.00	Call	Bond Future	115	0	115	0	0.00
19/09/2013	R203 On 07-November-13	571.00	Call	Bond Future	104155	103	104155	103	0.00
19/09/2013	R203 On 07-November-13	5.71	Call	Bond Future	39	0	39	0	15.00
19/09/2013	R203 On 07-November-13	6.00	Put	Bond Future	2655	3	2655	3	0.00
19/09/2013	R203 On 07-November-13	6.01	Put	Bond Future	2623	3	2623	3	0.00
19/09/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
19/09/2013	R203 On 07-November-13	5.99	Put	Bond Future	2686	3	2686	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
19/09/2013	R203 On 07-November-13	5.71	Put	Bond Future	3612	4	3612	4	0.00
19/09/2013	R203 On 06-February-14			Bond Future	6.85	107.0683	6.8474	107.0683	0.00
19/09/2013	R203 On 06-February-14	6.14	Call	Bond Future	479	0	479	0	0.00
19/09/2013	R203 On 06-February-14	6.84	Call	Bond Future	1323	1	1323	1	13.00
19/09/2013	R203 On 06-February-14	6.16	Call	Bond Future	496	0	496	0	0.00
19/09/2013	R203 On 06-February-14	5.95	Call	Bond Future	343	0	343	0	16.00
19/09/2013	R203 On 06-February-14	6.15	Call	Bond Future	487	0	487	0	0.00
19/09/2013	R203 On 06-February-14	6.14	Put	Bond Future	2788	3	2788	3	0.00
19/09/2013	R203 On 06-February-14	5.95	Put	Bond Future	3282	4	3282	4	0.00
19/09/2013	R203 On 06-February-14	6.15	Put	Bond Future	2763	3	2763	3	0.00
19/09/2013	R203 On 06-February-14	6.84	Put	Bond Future	1347	2	1347	2	0.00
19/09/2013	R203 On 06-February-14	6.16	Put	Bond Future	2738	3	2738	3	0.00
19/09/2013	R203 On 08-May-14			Bond Future	6.96	104.3673	6.9610	104.3673	0.00
19/09/2013	R203 On 08-May-14	5.76	Call	Bond Future	412	0	412	0	0.00
19/09/2013	R203 On 08-May-14	6.84	Call	Bond Future	1458	1	1458	1	13.00
19/09/2013	R203 On 08-May-14	5.74	Call	Bond Future	401	0	401	0	0.00
19/09/2013	R203 On 08-May-14	5.75	Call	Bond Future	407	0	407	0	0.00
19/09/2013	R203 On 08-May-14	7.40	Call	Bond Future	2382	2	2382	2	16.00
19/09/2013	R203 On 08-May-14	5.74	Put	Bond Future	4151	5	4151	5	0.00
19/09/2013	R203 On 08-May-14	7.40	Put	Bond Future	1073	1	1073	1	0.00
19/09/2013	R203 On 08-May-14	5.76	Put	Bond Future	4100	5	4100	5	0.00
19/09/2013	R203 On 08-May-14	6.84	Put	Bond Future	1823	2	1823	2	0.00
19/09/2013	R203 On 08-May-14	5.75	Put	Bond Future	4125	5	4125	5	0.00
19/09/2013	R203 On 07-August-14			Bond Future	7.08	105.8189	7.0797	105.8189	0.00
19/09/2013	R203 On 07-August-14	7.31	Call	Bond Future	2208	2	2208	2	0.00
19/09/2013	R203 On 07-August-14	7.30	Call	Bond Future	2192	2	2192	2	0.00
19/09/2013	R203 On 07-August-14	7.29	Call	Bond Future	2176	2	2176	2	0.00
19/09/2013	R203 On 07-August-14	6.84	Call	Bond Future	1542	1	1542	1	30.00
19/09/2013	R203 On 07-August-14	7.30	Put	Bond Future	1580	2	1580	2	0.00
19/09/2013	R203 On 07-August-14	7.31	Put	Bond Future	1568	2	1568	2	0.00
19/09/2013	R203 On 07-August-14	7.29	Put	Bond Future	1592	2	1592	2	0.00
19/09/2013	R203 On 07-August-14	6.84	Put	Bond Future	2214	3	2214	3	0.00
19/09/2013	R204 On 07-November-13			Bond Future	6.92	106.7894	6.9250	106.7894	30,198.00
19/09/2013	R204 On 07-November-13	6.29	Call	Bond Future	237	0	237	0	0.00

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19/09/2013	R204 On 07-November-13	7.00	Call	Bond Future	1301	1	1301	1	0.00
19/09/2013	R204 On 07-November-13	6.30	Call	Bond Future	244	0	244	0	0.00
19/09/2013	R204 On 07-November-13	6.31	Call	Bond Future	252	0	252	0	0.00
19/09/2013	R204 On 07-November-13	6.30	Put	Bond Future	3013	4	3013	4	0.00
19/09/2013	R204 On 07-November-13	7.00	Put	Bond Future	974	1	974	1	1,270.00
19/09/2013	R204 On 07-November-13	6.31	Put	Bond Future	2975	4	2975	4	0.00
19/09/2013	R204 On 07-November-13	6.29	Put	Bond Future	3050	4	3050	4	0.00
19/09/2013	R204 On 06-February-14			Bond Future	7.03	104.1619	7.0260	104.1619	0.00
19/09/2013	R204 On 06-February-14	6.39	Call	Bond Future	808	1	808	1	0.00
19/09/2013	R204 On 06-February-14	6.41	Call	Bond Future	833	1	833	1	0.00
19/09/2013	R204 On 06-February-14	6.40	Call	Bond Future	821	1	821	1	0.00
19/09/2013	R204 On 06-February-14	6.39	Put	Bond Future	3492	4	3492	4	0.00
19/09/2013	R204 On 06-February-14	6.40	Put	Bond Future	3462	4	3462	4	0.00
19/09/2013	R204 On 06-February-14	6.41	Put	Bond Future	3431	4	3431	4	0.00
19/09/2013	R204 On 08-May-14			Bond Future	7.13	105.5827	7.1262	105.5827	0.00
19/09/2013	R204 On 08-May-14	6.05	Call	Bond Future	785	1	785	1	0.00
19/09/2013	R204 On 08-May-14	6.04	Call	Bond Future	776	1	776	1	0.00
19/09/2013	R204 On 08-May-14	6.06	Call	Bond Future	794	1	794	1	0.00
19/09/2013	R204 On 08-May-14	6.04	Put	Bond Future	5177	6	5177	6	0.00
19/09/2013	R204 On 08-May-14	6.06	Put	Bond Future	5113	6	5113	6	0.00
19/09/2013	R204 On 08-May-14	6.05	Put	Bond Future	5145	6	5145	6	0.00
19/09/2013	R204 On 07-August-14			Bond Future	7.23	103.0195	7.2288	103.0195	0.00
19/09/2013	R204 On 07-August-14	7.46	Call	Bond Future	3092	3	3092	3	0.00
19/09/2013	R204 On 07-August-14	7.44	Call	Bond Future	3051	3	3051	3	0.00
19/09/2013	R204 On 07-August-14	7.45	Call	Bond Future	3072	3	3072	3	0.00
19/09/2013	R204 On 07-August-14	7.44	Put	Bond Future	2263	3	2263	3	0.00
19/09/2013	R204 On 07-August-14	7.46	Put	Bond Future	2230	3	2230	3	0.00
19/09/2013	R204 On 07-August-14	7.45	Put	Bond Future	2247	3	2247	3	0.00
19/09/2013	R206 On 07-November-13			Bond Future	5.11	102.7856	5.1149	102.7856	0.00
19/09/2013	R206 On 07-November-13	4.29	Call	Bond Future	36	0	36	0	0.00
19/09/2013	R206 On 07-November-13	4.31	Call	Bond Future	37	0	37	0	0.00
19/09/2013	R206 On 07-November-13	4.30	Call	Bond Future	37	0	37	0	0.00
19/09/2013	R206 On 07-November-13	4.29	Put	Bond Future	184	0	184	0	0.00
19/09/2013	R206 On 07-November-13	4.30	Put	Bond Future	183	0	183	0	0.00

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19/09/2013	R206 On 07-November-13	4.31	Put	Bond Future	181	0	181	0	0.00
19/09/2013	R207 On 07-November-13			Bond Future	7.23	101.3376	7.2292	101.3376	21,305.00
19/09/2013	R207 On 07-November-13	6.71	Call	Bond Future	477	0	477	0	0.00
19/09/2013	R207 On 07-November-13	6.70	Call	Bond Future	466	0	466	0	0.00
19/09/2013	R207 On 07-November-13	6.69	Call	Bond Future	454	0	454	0	0.00
19/09/2013	R207 On 07-November-13	6.70	Put	Bond Future	3109	4	3109	4	0.00
19/09/2013	R207 On 07-November-13	6.71	Put	Bond Future	3070	4	3070	4	0.00
19/09/2013	R207 On 07-November-13	6.69	Put	Bond Future	3148	4	3148	4	0.00
19/09/2013	R207 On 06-February-14			Bond Future	7.33	99.0293	7.3290	99.0293	0.00
19/09/2013	R207 On 06-February-14	6.65	Call	Bond Future	1021	1	1021	1	0.00
19/09/2013	R207 On 06-February-14	6.66	Call	Bond Future	1035	1	1035	1	0.00
19/09/2013	R207 On 06-February-14	6.64	Call	Bond Future	1007	1	1007	1	0.00
19/09/2013	R207 On 06-February-14	6.65	Put	Bond Future	4295	5	4295	5	0.00
19/09/2013	R207 On 06-February-14	6.64	Put	Bond Future	4330	5	4330	5	0.00
19/09/2013	R207 On 06-February-14	6.66	Put	Bond Future	4260	5	4260	5	0.00
19/09/2013	R207 On 08-May-14			Bond Future	7.43	100.3802	7.4306	100.3802	0.00
19/09/2013	R207 On 08-May-14	6.20	Call	Bond Future	937	1	937	1	0.00
19/09/2013	R207 On 08-May-14	6.21	Call	Bond Future	948	1	948	1	0.00
19/09/2013	R207 On 08-May-14	6.19	Call	Bond Future	927	1	927	1	0.00
19/09/2013	R207 On 08-May-14	6.20	Put	Bond Future	6723	8	6723	8	0.00
19/09/2013	R207 On 08-May-14	6.19	Put	Bond Future	6761	8	6761	8	0.00
19/09/2013	R207 On 08-May-14	6.21	Put	Bond Future	6684	8	6684	8	0.00
19/09/2013	R207 On 07-August-14			Bond Future	7.53	98.1359	7.5344	98.1359	0.00
19/09/2013	R207 On 07-August-14	7.69	Call	Bond Future	3736	3	3736	3	0.00
19/09/2013	R207 On 07-August-14	7.71	Call	Bond Future	3782	3	3782	3	0.00
19/09/2013	R207 On 07-August-14	7.70	Call	Bond Future	3759	3	3759	3	0.00
19/09/2013	R207 On 07-August-14	7.70	Put	Bond Future	3041	4	3041	4	0.00
19/09/2013	R207 On 07-August-14	7.69	Put	Bond Future	3062	4	3062	4	0.00
19/09/2013	R207 On 07-August-14	7.71	Put	Bond Future	3021	4	3021	4	0.00
19/09/2013	R208 On 07-November-13			Bond Future	7.34	96.1670	7.3410	96.1670	10,081.00
19/09/2013	R208 On 07-November-13	6.80	Call	Bond Future	443	0	443	0	0.00
19/09/2013	R208 On 07-November-13	7.50	Call	Bond Future	1966	1	1966	1	0.00
19/09/2013	R208 On 07-November-13	6.79	Call	Bond Future	431	0	431	0	0.00
19/09/2013	R208 On 07-November-13	6.81	Call	Bond Future	455	0	455	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
19/09/2013	R208 On 07-November-13	7.50	Put	Bond Future	1095	2	1095	2	1,520.00
19/09/2013	R208 On 07-November-13	6.79	Put	Bond Future	3525	5	3525	5	0.00
19/09/2013	R208 On 07-November-13	6.81	Put	Bond Future	3435	5	3435	5	0.00
19/09/2013	R208 On 07-November-13	6.80	Put	Bond Future	3480	5	3480	5	0.00
19/09/2013	R208 On 06-February-14			Bond Future	7.43	97.4299	7.4331	97.4299	0.00
19/09/2013	R208 On 06-February-14	6.74	Call	Bond Future	1032	1	1032	1	0.00
19/09/2013	R208 On 06-February-14	6.75	Call	Bond Future	1047	1	1047	1	0.00
19/09/2013	R208 On 06-February-14	6.76	Call	Bond Future	1062	1	1062	1	0.00
19/09/2013	R208 On 06-February-14	6.76	Put	Bond Future	4736	6	4736	6	0.00
19/09/2013	R208 On 06-February-14	6.75	Put	Bond Future	4777	6	4777	6	0.00
19/09/2013	R208 On 06-February-14	6.74	Put	Bond Future	4818	6	4818	6	0.00
19/09/2013	R208 On 08-May-14			Bond Future	7.52	95.3620	7.5218	95.3620	0.00
19/09/2013	R208 On 08-May-14	6.29	Call	Bond Future	883	1	883	1	0.00
19/09/2013	R208 On 08-May-14	6.31	Call	Bond Future	904	1	904	1	0.00
19/09/2013	R208 On 08-May-14	6.30	Call	Bond Future	893	1	893	1	0.00
19/09/2013	R208 On 08-May-14	6.29	Put	Bond Future	7511	9	7511	9	0.00
19/09/2013	R208 On 08-May-14	6.31	Put	Bond Future	7420	9	7420	9	0.00
19/09/2013	R208 On 08-May-14	6.30	Put	Bond Future	7465	9	7465	9	0.00
19/09/2013	R208 On 07-August-14			Bond Future	7.61	96.6884	7.6110	96.6884	0.00
19/09/2013	R208 On 07-August-14	7.80	Call	Bond Future	4073	3	4073	3	0.00
19/09/2013	R208 On 07-August-14	7.79	Call	Bond Future	4046	3	4046	3	0.00
19/09/2013	R208 On 07-August-14	7.81	Call	Bond Future	4101	3	4101	3	0.00
19/09/2013	R208 On 07-August-14	7.80	Put	Bond Future	3135	4	3135	4	0.00
19/09/2013	R208 On 07-August-14	7.81	Put	Bond Future	3113	4	3113	4	0.00
19/09/2013	R208 On 07-August-14	7.79	Put	Bond Future	3157	4	3157	4	0.00
19/09/2013	R209 On 07-November-13			Bond Future	8.71	75.0622	8.7120	75.0622	19,372.00
19/09/2013	R209 On 07-November-13	9.40	Call	Bond Future	5827	5	5827	5	0.00
19/09/2013	R209 On 07-November-13	8.65	Call	Bond Future	2240	2	2240	2	0.00
19/09/2013	R209 On 07-November-13	8.79	Call	Bond Future	2786	2	2786	2	0.00
19/09/2013	R209 On 07-November-13	8.80	Call	Bond Future	2828	2	2828	2	0.00
19/09/2013	R209 On 07-November-13	8.81	Call	Bond Future	2870	2	2870	2	0.00
19/09/2013	R209 On 07-November-13	9.25	Call	Bond Future	4999	4	4999	4	0.00
19/09/2013	R209 On 07-November-13	9.50	Call	Bond Future	6398	5	6398	5	0.00
19/09/2013	R209 On 07-November-13	9.70	Call	Bond Future	7572	6	7572	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
19/09/2013	R209 On 07-November-13	9.40	Put	Bond Future	673	1	673	1	5,000.00
19/09/2013	R209 On 07-November-13	8.79	Put	Bond Future	2173	3	2173	3	0.00
19/09/2013	R209 On 07-November-13	8.65	Put	Bond Future	2733	4	2733	4	4,700.00
19/09/2013	R209 On 07-November-13	8.81	Put	Bond Future	2100	3	2100	3	0.00
19/09/2013	R209 On 07-November-13	9.25	Put	Bond Future	921	1	921	1	1,000.00
19/09/2013	R209 On 07-November-13	9.70	Put	Bond Future	343	1	343	1	1,520.00
19/09/2013	R209 On 07-November-13	8.80	Put	Bond Future	2136	3	2136	3	0.00
19/09/2013	R209 On 07-November-13	9.50	Put	Bond Future	541	1	541	1	980.00
19/09/2013	R209 On 06-February-14			Bond Future	8.79	76.0480	8.7943	76.0480	410.00
19/09/2013	R209 On 06-February-14	8.54	Call	Bond Future	3245	3	3245	3	0.00
19/09/2013	R209 On 06-February-14	8.56	Call	Bond Future	3312	3	3312	3	0.00
19/09/2013	R209 On 06-February-14	8.55	Call	Bond Future	3279	3	3279	3	0.00
19/09/2013	R209 On 06-February-14	8.54	Put	Bond Future	5268	6	5268	6	0.00
19/09/2013	R209 On 06-February-14	8.55	Put	Bond Future	5220	6	5220	6	0.00
19/09/2013	R209 On 06-February-14	8.56	Put	Bond Future	5172	6	5172	6	0.00
19/09/2013	R209 On 08-May-14			Bond Future	8.87	73.9401	8.8737	73.9401	0.00
19/09/2013	R209 On 08-May-14	7.86	Call	Bond Future	2232	2	2232	2	0.00
19/09/2013	R209 On 08-May-14	7.85	Call	Bond Future	2210	2	2210	2	0.00
19/09/2013	R209 On 08-May-14	7.84	Call	Bond Future	2188	2	2188	2	0.00
19/09/2013	R209 On 08-May-14	7.85	Put	Bond Future	10754	12	10754	12	0.00
19/09/2013	R209 On 08-May-14	7.84	Put	Bond Future	10823	12	10823	12	0.00
19/09/2013	R209 On 08-May-14	7.86	Put	Bond Future	10685	12	10685	12	0.00
19/09/2013	R209 On 07-August-14			Bond Future	8.95	74.9686	8.9523	74.9686	0.00
19/09/2013	R209 On 07-August-14	9.05	Call	Bond Future	6492	6	6492	6	0.00
19/09/2013	R209 On 07-August-14	9.06	Call	Bond Future	6529	6	6529	6	0.00
19/09/2013	R209 On 07-August-14	9.04	Call	Bond Future	6456	6	6456	6	0.00
19/09/2013	R209 On 07-August-14	9.06	Put	Bond Future	5721	6	5721	6	0.00
19/09/2013	R209 On 07-August-14	9.04	Put	Bond Future	5796	7	5796	7	0.00
19/09/2013	R209 On 07-August-14	9.05	Put	Bond Future	5759	7	5759	7	0.00
19/09/2013	R210 On 07-November-13			Bond Future	158.16	155.0209	158.1637	155.0209	1,449.00
19/09/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R210 On 07-November-13	159.99	Put	Bond Future	1826	5	1826	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
19/09/2013	R210 On 07-November-13	160.00	Put	Bond Future	1836	5	1836	5	0.00
19/09/2013	R210 On 07-November-13	160.01	Put	Bond Future	1846	5	1846	5	0.00
19/09/2013	R211 On 07-November-13			Bond Future	128.24	128.2491	128.2388	128.2491	522.00
19/09/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R211 On 07-November-13	130.00	Put	Bond Future	1761	2	1761	2	0.00
19/09/2013	R211 On 07-November-13	130.01	Put	Bond Future	1771	2	1771	2	0.00
19/09/2013	R211 On 07-November-13	129.99	Put	Bond Future	1751	2	1751	2	0.00
19/09/2013	R212 On 07-November-13			Bond Future	130.62	129.7950	130.6216	129.7950	21,791.00
19/09/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R212 On 07-November-13	133.00	Put	Bond Future	2378	3	2378	3	0.00
19/09/2013	R212 On 07-November-13	133.01	Put	Bond Future	2388	3	2388	3	0.00
19/09/2013	R212 On 07-November-13	132.99	Put	Bond Future	2368	3	2368	3	0.00
19/09/2013	R213 On 07-November-13			Bond Future	8.54	85.6947	8.5355	85.6947	19,495.00
19/09/2013	R213 On 07-November-13	8.61	Call	Bond Future	2771	2	2771	2	0.00
19/09/2013	R213 On 07-November-13	8.60	Call	Bond Future	2729	2	2729	2	0.00
19/09/2013	R213 On 07-November-13	8.59	Call	Bond Future	2687	2	2687	2	0.00
19/09/2013	R213 On 07-November-13	8.60	Put	Bond Future	2212	3	2212	3	0.00
19/09/2013	R213 On 07-November-13	8.61	Put	Bond Future	2175	3	2175	3	0.00
19/09/2013	R213 On 07-November-13	8.59	Put	Bond Future	2250	3	2250	3	0.00
19/09/2013	R213 On 06-February-14			Bond Future	8.62	86.8201	8.6247	86.8201	0.00
19/09/2013	R213 On 06-February-14	8.29	Call	Bond Future	3151	2	3151	2	0.00
19/09/2013	R213 On 06-February-14	8.30	Call	Bond Future	3183	2	3183	2	0.00
19/09/2013	R213 On 06-February-14	8.31	Call	Bond Future	3216	2	3216	2	0.00
19/09/2013	R213 On 06-February-14	8.30	Put	Bond Future	5809	7	5809	7	0.00
19/09/2013	R213 On 06-February-14	8.31	Put	Bond Future	5759	7	5759	7	0.00
19/09/2013	R213 On 06-February-14	8.29	Put	Bond Future	5859	7	5859	7	0.00
19/09/2013	R213 On 08-May-14			Bond Future	8.71	84.4657	8.7074	84.4657	0.00
19/09/2013	R213 On 08-May-14	7.64	Call	Bond Future	2251	2	2251	2	0.00
19/09/2013	R213 On 08-May-14	7.66	Call	Bond Future	2294	2	2294	2	0.00
19/09/2013	R213 On 08-May-14	7.65	Call	Bond Future	2273	2	2273	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
19/09/2013	R213 On 08-May-14	7.65	Put	Bond Future	11110	13	11110	13	0.00
19/09/2013	R213 On 08-May-14	7.64	Put	Bond Future	11178	13	11178	13	0.00
19/09/2013	R213 On 08-May-14	7.66	Put	Bond Future	11042	13	11042	13	0.00
19/09/2013	R213 On 07-August-14			Bond Future	8.79	85.6405	8.7905	85.6405	0.00
19/09/2013	R213 On 07-August-14	8.84	Call	Bond Future	6586	6	6586	6	0.00
19/09/2013	R213 On 07-August-14	8.86	Call	Bond Future	6661	6	6661	6	0.00
19/09/2013	R213 On 07-August-14	8.85	Call	Bond Future	6623	6	6623	6	0.00
19/09/2013	R213 On 07-August-14	8.86	Put	Bond Future	6131	7	6131	7	0.00
19/09/2013	R213 On 07-August-14	8.85	Put	Bond Future	6169	7	6169	7	0.00
19/09/2013	R213 On 07-August-14	8.84	Put	Bond Future	6208	7	6208	7	0.00
19/09/2013	R214 On 07-November-13			Bond Future	8.90	75.2866	8.8990	75.2866	2,427.00
19/09/2013	R214 On 07-November-13	7.81	Call	Bond Future	213	0	213	0	0.00
19/09/2013	R214 On 07-November-13	7.80	Call	Bond Future	207	0	207	0	0.00
19/09/2013	R214 On 07-November-13	7.79	Call	Bond Future	200	0	200	0	0.00
19/09/2013	R214 On 07-November-13	7.80	Put	Bond Future	10061	12	10061	12	0.00
19/09/2013	R214 On 07-November-13	7.81	Put	Bond Future	9969	11	9969	11	0.00
19/09/2013	R214 On 07-November-13	7.79	Put	Bond Future	10154	12	10154	12	0.00
19/09/2013	R214 On 06-February-14			Bond Future	8.99	76.2754	8.9851	76.2754	0.00
19/09/2013	R214 On 06-February-14	9.01	Call	Bond Future	4584	4	4584	4	0.00
19/09/2013	R214 On 06-February-14	9.00	Call	Bond Future	4545	4	4545	4	0.00
19/09/2013	R214 On 06-February-14	8.99	Call	Bond Future	4507	4	4507	4	0.00
19/09/2013	R214 On 06-February-14	9.00	Put	Bond Future	4427	5	4427	5	0.00
19/09/2013	R214 On 06-February-14	8.99	Put	Bond Future	4468	5	4468	5	0.00
19/09/2013	R214 On 06-February-14	9.01	Put	Bond Future	4386	5	4386	5	0.00
19/09/2013	R248 On 07-November-13			Bond Future	8.94	97.7247	8.9398	97.7247	10,260.00
19/09/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
19/09/2013	R248 On 07-November-13	7.86	Put	Bond Future	12538	15	12538	15	0.00
19/09/2013	R248 On 07-November-13	7.85	Put	Bond Future	12668	15	12668	15	0.00
19/09/2013	R248 On 07-November-13	7.84	Put	Bond Future	12797	15	12797	15	0.00
19/09/2013	R248 On 06-February-14			Bond Future	9.03	99.0080	9.0275	99.0080	0.00
19/09/2013	R248 On 06-February-14	9.11	Call	Bond Future	840	0	840	0	0.00
19/09/2013	R248 On 06-February-14	9.09	Call	Bond Future	637	0	637	0	0.00

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19/09/2013	R248 On 06-February-14	9.10	Call	Bond Future	739	0	739	0	0.00
19/09/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	1	0	1	0.00
19/09/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	1	0	1	0.00
19/09/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	1	0	1	0.00