



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For October 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	2025 On 07-November-13			Bond Future	109.78	109.8652	109.7824	109.8652	0.00
21/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1228	1	1228	1	0.00
21/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1218	1	1218	1	0.00
21/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1208	1	1208	1	0.00
21/10/2013	2037 On 07-November-13			Bond Future	8.82	99.7333	8.8181	99.7333	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
21/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	5408	6	5408	6	0.00
21/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	5582	6	5582	6	0.00
21/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	5495	6	5495	6	0.00
21/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 06-February-14			Bond Future	8.91	96.7885	8.9063	96.7885	0.00
21/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	4294	5	4294	5	0.00
21/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	4382	5	4382	5	0.00
21/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	4207	5	4207	5	0.00
21/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 08-May-14			Bond Future	9.00	98.0916	8.9962	98.0916	0.00
21/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	3532	4	3532	4	0.00
21/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	3358	4	3358	4	0.00
21/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	3445	4	3445	4	0.00
21/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2038 On 07-November-13			Bond Future	106.01	105.9854	106.0133	105.9854	18.00
21/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3977	4	3977	4	0.00
21/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3987	4	3987	4	0.00
21/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3997	4	3997	4	0.00
21/10/2013	2050 On 07-November-13			Bond Future	110.28	110.2488	110.2779	110.2488	122.00
21/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	288	0	288	0	0.00
21/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	278	0	278	0	0.00
21/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	268	0	268	0	0.00
21/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
21/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	AL37 On 07-November-13			Index Future	416.24	416.9010	416.2350	416.9010	0.00
21/10/2013	AL37 On 06-February-14			Index Future	421.71	422.3850	421.7100	422.3850	0.00
21/10/2013	AL7T On 07-November-13			Index Future	494.72	495.8250	494.7190	495.8250	1.00
21/10/2013	AL7T On 06-February-14			Index Future	501.23	502.3470	501.2270	502.3470	0.00
21/10/2013	ALBI On 07-November-13			Index Future	442.77	444.0220	442.7740	444.0220	759.00
21/10/2013	ALBI On 06-February-14			Index Future	448.60	449.8630	448.5980	449.8630	112.00
21/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2013	EL28 On 07-November-13			Bond Future	110.90	110.8729	110.9022	110.8729	0.00
21/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	902	1	902	1	0.00
21/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	912	1	912	1	0.00
21/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	892	1	892	1	0.00
21/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
21/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
21/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 07-November-13			Bond Future	9.34	85.0684	9.3425	85.0684	6,292.00
21/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7081	7	7081	7	0.00
21/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6992	7	6992	7	0.00
21/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6904	7	6904	7	0.00
21/10/2013	ES33 On 06-February-14			Bond Future	9.45	86.1875	9.4530	86.1875	0.00
21/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	661	1	661	1	0.00
21/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	812	1	812	1	0.00
21/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	737	1	737	1	0.00
21/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
21/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
21/10/2013	GOVI On 07-November-13			GOVI	442.21	443.4250	442.2080	443.4250	139.00
21/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	38020	3	38020	3	0.00
21/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	37920	3	37920	3	0.00
21/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	37820	3	37820	3	0.00
21/10/2013	GOVI On 06-February-14			GOVI	448.03	449.2580	448.0250	449.2580	269.00
21/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	80350	9	80350	9	0.00
21/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	80150	9	80150	9	0.00

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21/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	80250	9	80250	9	0.00
21/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 08-May-14			GOVI	454.05	455.3060	454.0490	455.3060	0.00
21/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	120390	13	120390	13	0.00
21/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	120490	13	120490	13	0.00
21/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	120590	13	120590	13	0.00
21/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
21/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
21/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2013	IGOV On 07-November-13			Index Future	197.25	197.1060	197.2460	197.1060	1,166.00
21/10/2013	IGOV On 06-February-14			Index Future	199.87	199.7230	199.8650	199.7230	190.00
21/10/2013	ILBI On 07-November-13			Index Future	533.77	533.7670	533.7670	533.7670	0.00
21/10/2013	ILBI On 06-February-14			Index Future	540.96	540.9620	540.9620	540.9620	186.00
21/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8500	5.1500	94.8500	100.00
21/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8300	5.1700	94.8300	1,500.00
21/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.19	94.8100	5.1900	94.8100	1,000.00
21/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.26	94.7300	5.2600	94.7300	0.00
21/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.7100	5.3500	94.7100	400.00
21/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.41	94.6200	5.4100	94.6200	0.00
21/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.60	94.4100	5.6000	94.4100	1,000.00
21/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.80	94.2400	5.8000	94.2400	1,000.00
21/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.03	94.0100	6.0300	94.0100	1,000.00
21/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.27	93.7700	6.2700	93.7700	250.00
21/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.52	93.5300	6.5200	93.5300	2,000.00
21/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.77	93.3000	6.7700	93.3000	0.00

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21/10/2013	R023 On 07-November-13			Bond Future	7.40	104.1217	7.4020	104.1217	12,954.00
21/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	6314	6	6314	6	0.00
21/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	6387	6	6387	6	0.00
21/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	6241	6	6241	6	0.00
21/10/2013	R023 On 06-February-14			Bond Future	7.49	105.4914	7.4854	105.4914	0.00
21/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	2356	3	2356	3	0.00
21/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	2420	3	2420	3	0.00
21/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	2293	3	2293	3	0.00
21/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R157 On 07-November-13			Bond Future	5.81	115.4677	5.8080	115.4677	27,649.00
21/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	107	0	107	0	0.00
21/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	102	0	102	0	0.00
21/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	112	0	112	0	0.00
21/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	498	0	498	0	0.00
21/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	512	0	512	0	0.00
21/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	484	0	484	0	0.00
21/10/2013	R157 On 06-February-14			Bond Future	5.90	116.9867	5.9040	116.9867	606.00
21/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	416	0	416	0	0.00
21/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	429	0	429	0	0.00
21/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	422	0	422	0	0.00
21/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	832	1	832	1	0.00
21/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	842	1	842	1	0.00
21/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	823	1	823	1	0.00
21/10/2013	R157 On 08-May-14			Bond Future	6.00	111.7529	5.9978	111.7529	0.00
21/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	298	0	298	0	0.00
21/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	295	0	295	0	0.00
21/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	291	0	291	0	0.00
21/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1385	1	1385	1	0.00
21/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1395	1	1395	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1375	1	1375	1	0.00
21/10/2013	R157 On 07-August-14			Bond Future	6.07	113.3206	6.0665	113.3206	0.00
21/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1244	1	1244	1	0.00
21/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1252	1	1252	1	0.00
21/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1259	1	1259	1	0.00
21/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	505	0	505	0	0.00
21/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	501	0	501	0	0.00
21/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	498	0	498	0	0.00
21/10/2013	R186 On 07-November-13			Bond Future	7.80	126.5229	7.8020	126.5229	57,222.00
21/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	6340	7	6340	7	0.00
21/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	3506	4	3506	4	0.00
21/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	8424	9	8424	9	0.00
21/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	3	0	3	0	1,000.00
21/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	10494	11	10494	11	0.00
21/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	4327	5	4327	5	0.00
21/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
21/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	3651	4	3651	4	0.00
21/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2558	3	2558	3	1,000.00
21/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	3578	4	3578	4	0.00
21/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	14	0	14	0	1,030.00
21/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	731	1	731	1	0.00
21/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	66	0	66	0	4,000.00
21/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	410	0	410	0	0.00
21/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	247	0	247	0	0.00
21/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	10389	10	10389	10	0.00
21/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	13033	13	13033	13	0.00
21/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	392	0	392	0	0.00
21/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	2	0	2	0	1,200.00
21/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	375	0	375	0	0.00
21/10/2013	R186 On 06-February-14			Bond Future	7.88	122.8979	7.8842	122.8979	225.00
21/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	3199	3	3199	3	0.00
21/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	3159	3	3159	3	0.00
21/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	3240	4	3240	4	0.00
21/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	8686	9	8686	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	4432	4	4432	4	0.00
21/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	4381	4	4381	4	0.00
21/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1132	1	1132	1	250.00
21/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	4484	4	4484	4	0.00
21/10/2013	R186 On 08-May-14			Bond Future	7.97	124.5524	7.9671	124.5524	0.00
21/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	2153	2	2153	2	0.00
21/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7798	8	7798	8	0.00
21/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	2178	2	2178	2	0.00
21/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	2127	2	2127	2	0.00
21/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3341	4	3341	4	1,933.00
21/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3169	3	3169	3	1,933.00
21/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	10179	10	10179	10	0.00
21/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	10251	10	10251	10	0.00
21/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	10324	10	10324	10	0.00
21/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	7613	7	7613	7	0.00
21/10/2013	R186 On 07-August-14			Bond Future	8.04	121.0073	8.0447	121.0073	0.00
21/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	7076	7	7076	7	0.00
21/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	7171	8	7171	8	0.00
21/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	7123	7	7123	7	0.00
21/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	10317	11	10317	11	0.00
21/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4884	5	4884	5	0.00
21/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	4959	5	4959	5	0.00
21/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4921	5	4921	5	0.00
21/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2998	3	2998	3	840.00
21/10/2013	R197 On 07-November-13			Bond Future	279.43	279.3586	279.4267	279.3586	2,049.00
21/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	573	1	573	1	0.00
21/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	583	1	583	1	0.00
21/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	563	1	563	1	0.00
21/10/2013	R201 On 07-November-13			Bond Future	4.92	107.5302	4.9234	107.5302	0.00
21/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	76	0	76	0	0.00
21/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	80	0	80	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	84	0	84	0	0.00
21/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	216	0	216	0	0.00
21/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	208	0	208	0	0.00
21/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	223	0	223	0	0.00
21/10/2013	R201 On 06-February-14			Bond Future	4.81	104.5369	4.8064	104.5369	0.00
21/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	517	1	517	1	0.00
21/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	529	1	529	1	0.00
21/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	523	1	523	1	0.00
21/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	145	0	145	0	0.00
21/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	143	0	143	0	0.00
21/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	148	0	148	0	0.00
21/10/2013	R201 On 08-May-14			Bond Future	4.55	105.9443	4.5474	105.9443	0.00
21/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	393	0	393	0	0.00
21/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	396	0	396	0	0.00
21/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	389	0	389	0	0.00
21/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	267	0	267	0	0.00
21/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	270	0	270	0	0.00
21/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	272	0	272	0	0.00
21/10/2013	R201 On 07-August-14			Bond Future	3.73	103.0202	3.7333	103.0202	0.00
21/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	636	1	636	1	0.00
21/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	642	1	642	1	0.00
21/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	639	1	639	1	0.00
21/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	72	0	72	0	0.00
21/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	71	0	71	0	0.00
21/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	70	0	70	0	0.00
21/10/2013	R202 On 07-November-13			Bond Future	207.54	207.4884	207.5422	207.4884	43,395.00
21/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	1458	2	1458	2	0.00
21/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	1468	2	1468	2	0.00
21/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	1448	2	1448	2	0.00
21/10/2013	R203 On 07-November-13			Bond Future	6.44	107.5211	6.4440	107.5211	19,563.00
21/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	49	0	49	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	56	0	56	0	0.00
21/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	52	0	52	0	0.00
21/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105136	105	105136	105	0.00
21/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	6	0	6	0	15.00
21/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1611	1	1611	1	0.00
21/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1579	1	1579	1	0.00
21/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1643	2	1643	2	0.00
21/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2598	2	2598	2	0.00
21/10/2013	R203 On 06-February-14			Bond Future	6.54	108.9356	6.5400	108.9356	6.00
21/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	616	1	616	1	0.00
21/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1715	2	1715	2	13.00
21/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	638	1	638	1	0.00
21/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	433	0	433	0	16.00
21/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	627	1	627	1	0.00
21/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1929	2	1929	2	0.00
21/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2377	2	2377	2	0.00
21/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1907	2	1907	2	0.00
21/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	743	1	743	1	0.00
21/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1885	2	1885	2	0.00
21/10/2013	R203 On 08-May-14			Bond Future	6.63	106.2412	6.6337	106.2412	0.00
21/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	517	1	517	1	0.00
21/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1846	2	1846	2	13.00
21/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	502	1	502	1	0.00
21/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	509	1	509	1	0.00
21/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2947	3	2947	3	16.00
21/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3263	3	3263	3	0.00
21/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	649	1	649	1	0.00
21/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3215	3	3215	3	0.00
21/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1221	1	1221	1	0.00
21/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3239	3	3239	3	0.00
21/10/2013	R203 On 07-August-14			Bond Future	6.72	107.7310	6.7174	107.7310	0.00
21/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2723	3	2723	3	0.00
21/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2704	3	2704	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
21/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2686	3	2686	3	0.00
21/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1935	2	1935	2	30.00
21/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1075	1	1075	1	0.00
21/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1066	1	1066	1	0.00
21/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1085	1	1085	1	0.00
21/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1590	2	1590	2	0.00
21/10/2013	R204 On 07-November-13			Bond Future	6.65	109.0688	6.6468	109.0688	31,288.00
21/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	159	0	159	0	0.00
21/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1717	2	1717	2	0.00
21/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	167	0	167	0	0.00
21/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	175	0	175	0	0.00
21/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1714	2	1714	2	0.00
21/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	169	0	169	0	1,270.00
21/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1677	2	1677	2	0.00
21/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1751	2	1751	2	0.00
21/10/2013	R204 On 06-February-14			Bond Future	6.73	106.4736	6.7298	106.4736	0.00
21/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	1025	1	1025	1	0.00
21/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	1057	1	1057	1	0.00
21/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	1041	1	1041	1	0.00
21/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2469	2	2469	2	0.00
21/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2442	2	2442	2	0.00
21/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2415	2	2415	2	0.00
21/10/2013	R204 On 08-May-14			Bond Future	6.82	107.9070	6.8155	107.9070	0.00
21/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	942	1	942	1	0.00
21/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	930	1	930	1	0.00
21/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	954	1	954	1	0.00
21/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4096	4	4096	4	0.00
21/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4036	4	4036	4	0.00
21/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4066	4	4066	4	0.00
21/10/2013	R204 On 07-August-14			Bond Future	6.89	105.3883	6.8932	105.3883	0.00
21/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3746	4	3746	4	0.00
21/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4545	5	4545	5	0.00
21/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3699	4	3699	4	0.00
21/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3722	4	3722	4	0.00

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21/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	1237	1	1237	1	530.00
21/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1644	2	1644	2	0.00
21/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1617	2	1617	2	0.00
21/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1630	2	1630	2	0.00
21/10/2013	R206 On 07-November-13			Bond Future	5.07	102.8409	5.0696	102.8409	0.00
21/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	4	0	4	0	0.00
21/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	5	0	5	0	0.00
21/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	5	0	0.00
21/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	144	0	144	0	0.00
21/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	142	0	142	0	0.00
21/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	141	0	141	0	0.00
21/10/2013	R207 On 07-November-13			Bond Future	6.97	103.9477	6.9722	103.9477	21,989.00
21/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	309	0	309	0	0.00
21/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	296	0	296	0	0.00
21/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	284	0	284	0	0.00
21/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1666	2	1666	2	0.00
21/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1628	2	1628	2	0.00
21/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1704	2	1704	2	0.00
21/10/2013	R207 On 06-February-14			Bond Future	7.06	101.6760	7.0579	101.6760	1,081.00
21/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	1145	1	1145	1	0.00
21/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1162	1	1162	1	0.00
21/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	1128	1	1128	1	0.00
21/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3128	3	3128	3	0.00
21/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3160	3	3160	3	0.00
21/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3095	3	3095	3	0.00
21/10/2013	R207 On 08-May-14			Bond Future	7.15	103.0448	7.1487	103.0448	0.00
21/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	1008	1	1008	1	0.00
21/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	1020	1	1020	1	0.00
21/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	996	1	996	1	0.00
21/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5503	5	5503	5	0.00
21/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5540	5	5540	5	0.00
21/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5466	5	5466	5	0.00
21/10/2013	R207 On 07-August-14			Bond Future	7.23	100.8492	7.2334	100.8492	0.00
21/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	4230	4	4230	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4282	4	4282	4	0.00
21/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4256	4	4256	4	0.00
21/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2217	2	2217	2	0.00
21/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2234	2	2234	2	0.00
21/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2200	2	2200	2	0.00
21/10/2013	R208 On 07-November-13			Bond Future	7.14	98.8180	7.1367	98.8180	10,578.00
21/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	216	0	216	0	0.00
21/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	2201	2	2201	2	0.00
21/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	205	0	205	0	0.00
21/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	226	0	226	0	0.00
21/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	197	0	197	0	1,520.00
21/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	2166	2	2166	2	0.00
21/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2073	2	2073	2	0.00
21/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2119	2	2119	2	0.00
21/10/2013	R208 On 06-February-14			Bond Future	7.22	100.1180	7.2190	100.1180	0.00
21/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	1101	1	1101	1	0.00
21/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	1119	1	1119	1	0.00
21/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	1137	1	1137	1	0.00
21/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3661	4	3661	4	0.00
21/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3699	4	3699	4	0.00
21/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3737	4	3737	4	0.00
21/10/2013	R208 On 08-May-14			Bond Future	7.30	98.0693	7.3013	98.0693	0.00
21/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	951	1	951	1	0.00
21/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	975	1	975	1	0.00
21/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	963	1	963	1	0.00
21/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	6432	6	6432	6	0.00
21/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	6344	6	6344	6	0.00
21/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	6388	6	6388	6	0.00
21/10/2013	R208 On 07-August-14			Bond Future	7.38	99.4446	7.3774	99.4446	0.00
21/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4573	5	4573	5	0.00
21/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	6103	6	6103	6	0.00
21/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4543	5	4543	5	0.00
21/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4603	5	4603	5	0.00
21/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1656	2	1656	2	630.00

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21/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2458	2	2458	2	0.00
21/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2439	2	2439	2	0.00
21/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2478	2	2478	2	0.00
21/10/2013	R209 On 07-November-13			Bond Future	8.69	77.2519	8.6867	77.2519	19,784.00
21/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1213	2	1213	2	0.00
21/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1795	2	1795	2	0.00
21/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	5431	6	5431	6	0.00
21/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1841	2	1841	2	0.00
21/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1888	2	1888	2	0.00
21/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4439	5	4439	5	0.00
21/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6103	7	6103	7	0.00
21/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	7445	8	7445	8	0.00
21/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	77	0	77	0	5,000.00
21/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	981	1	981	1	0.00
21/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	1505	1	1505	1	4,700.00
21/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	918	1	918	1	0.00
21/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	160	0	160	0	1,000.00
21/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	15	0	15	0	1,520.00
21/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	949	1	949	1	0.00
21/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	46	0	46	0	980.00
21/10/2013	R209 On 06-February-14			Bond Future	8.77	78.2681	8.7680	78.2681	0.00
21/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2725	3	2725	3	0.00
21/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2791	3	2791	3	0.00
21/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2758	3	2758	3	0.00
21/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	4542	4	4542	4	0.00
21/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4494	4	4494	4	0.00
21/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4446	4	4446	4	0.00
21/10/2013	R209 On 08-May-14			Bond Future	8.85	76.1770	8.8486	76.1770	0.00
21/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1855	2	1855	2	0.00
21/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1835	2	1835	2	0.00
21/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1814	2	1814	2	0.00
21/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10185	10	10185	10	0.00
21/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10256	10	10256	10	0.00
21/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10115	10	10115	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2013	R209 On 07-August-14			Bond Future	8.93	77.2454	8.9251	77.2454	0.00
21/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6174	6	6174	6	0.00
21/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6212	6	6212	6	0.00
21/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6136	6	6136	6	0.00
21/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5198	5	5198	5	0.00
21/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5271	5	5271	5	0.00
21/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5234	5	5234	5	0.00
21/10/2013	R210 On 07-November-13			Bond Future	159.10	159.0565	159.0967	159.0565	1,449.00
21/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	893	1	893	1	0.00
21/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	903	1	903	1	0.00
21/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	913	1	913	1	0.00
21/10/2013	R211 On 07-November-13			Bond Future	128.53	128.5058	128.5324	128.5058	522.00
21/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1468	1	1468	1	0.00
21/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1478	2	1478	2	0.00
21/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1458	1	1458	1	0.00
21/10/2013	R212 On 07-November-13			Bond Future	131.53	131.5029	131.5343	131.5029	21,791.00
21/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1466	1	1466	1	0.00
21/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1476	2	1476	2	0.00
21/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1456	1	1456	1	0.00
21/10/2013	R213 On 07-November-13			Bond Future	8.49	88.4274	8.4879	88.4274	19,436.00
21/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1916	2	1916	2	0.00
21/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1867	2	1867	2	0.00
21/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1820	2	1820	2	0.00
21/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	966	1	966	1	0.00
21/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	935	1	935	1	0.00

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21/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	998	1	998	1	0.00
21/10/2013	R213 On 06-February-14			Bond Future	8.58	89.5907	8.5754	89.5907	0.00
21/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2645	3	2645	3	0.00
21/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2678	3	2678	3	0.00
21/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2711	3	2711	3	0.00
21/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	4912	5	4912	5	0.00
21/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4862	5	4862	5	0.00
21/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	4962	5	4962	5	0.00
21/10/2013	R213 On 08-May-14			Bond Future	8.66	87.2586	8.6587	87.2586	0.00
21/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1857	2	1857	2	0.00
21/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1898	2	1898	2	0.00
21/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1878	2	1878	2	0.00
21/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10335	10	10335	10	0.00
21/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	10404	10	10404	10	0.00
21/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10266	10	10266	10	0.00
21/10/2013	R213 On 07-August-14			Bond Future	8.74	88.4822	8.7388	88.4822	0.00
21/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6259	7	6259	7	0.00
21/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6337	7	6337	7	0.00
21/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6298	7	6298	7	0.00
21/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5410	5	5410	5	0.00
21/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5447	5	5447	5	0.00
21/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5484	5	5484	5	0.00
21/10/2013	R214 On 07-November-13			Bond Future	8.84	77.7484	8.8423	77.7484	2,427.00
21/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	8	0	8	0	0.00
21/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	7	0	7	0	0.00
21/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	7	0	7	0	0.00
21/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	9400	9	9400	9	0.00
21/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	9301	9	9301	9	0.00
21/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	9498	9	9498	9	0.00
21/10/2013	R214 On 06-February-14			Bond Future	8.93	78.7712	8.9264	78.7712	0.00
21/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4151	4	4151	4	0.00
21/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4110	4	4110	4	0.00
21/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4070	4	4070	4	0.00
21/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3522	3	3522	3	0.00

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21/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3561	3	3561	3	0.00
21/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3483	3	3483	3	0.00
21/10/2013	R248 On 07-November-13			Bond Future	8.92	100.4748	8.9228	100.4748	10,220.00
21/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	12361	12	12361	12	0.00
21/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	12490	12	12490	12	0.00
21/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	12619	12	12619	12	0.00
21/10/2013	R248 On 06-February-14			Bond Future	9.01	101.7965	9.0098	101.7965	0.00
21/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	1022	2	1022	2	0.00
21/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	819	1	819	1	0.00
21/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	920	2	920	2	0.00
21/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
21/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00