



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
23/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	2025 On 07-November-13			Bond Future	109.89	109.8097	109.8914	109.8097	0.00
23/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
23/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
23/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
23/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1119	1	1119	1	0.00
23/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1109	1	1109	1	0.00
23/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1099	1	1099	1	0.00
23/10/2013	2037 On 07-November-13			Bond Future	8.72	100.2874	8.7188	100.2874	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
23/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	6365	6	6365	6	0.00
23/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	6539	7	6539	7	0.00
23/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	6452	7	6452	7	0.00
23/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2037 On 06-February-14			Bond Future	8.80	97.3498	8.8039	97.3498	0.00
23/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	5264	5	5264	5	0.00
23/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	5352	5	5352	5	0.00
23/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	5177	5	5177	5	0.00
23/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2037 On 08-May-14			Bond Future	8.89	98.6591	8.8908	98.6591	0.00
23/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	4515	5	4515	5	0.00
23/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	4340	4	4340	4	0.00
23/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	4428	5	4428	5	0.00
23/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2038 On 07-November-13			Bond Future	106.12	106.0409	106.1243	106.0409	18.00
23/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
23/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
23/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
23/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3866	4	3866	4	0.00
23/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3876	4	3876	4	0.00
23/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3886	4	3886	4	0.00
23/10/2013	2050 On 07-November-13			Bond Future	110.39	110.3071	110.3943	110.3071	122.00
23/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	404	0	404	0	0.00
23/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	394	0	394	0	0.00
23/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	384	0	384	0	0.00
23/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
23/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
23/10/2013	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
23/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	AL37 On 07-November-13			Index Future	417.12	417.4990	417.1180	417.4990	0.00
23/10/2013	AL37 On 06-February-14			Index Future	422.61	422.9900	422.6050	422.9900	0.00
23/10/2013	AL7T On 07-November-13			Index Future	496.19	496.9790	496.1910	496.9790	1.00
23/10/2013	AL7T On 06-February-14			Index Future	502.72	503.5170	502.7180	503.5170	0.00
23/10/2013	ALBI On 07-November-13			Index Future	445.03	445.3070	445.0330	445.3070	759.00
23/10/2013	ALBI On 06-February-14			Index Future	450.89	451.1640	450.8870	451.1640	112.00
23/10/2013	ALBI On 08-May-14			Index Future	456.95	457.2300	456.9490	457.2300	0.00
23/10/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	C214 On 28-February-41			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
23/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2013	EL28 On 07-November-13			Bond Future	111.02	110.9315	111.0192	110.9315	0.00
23/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	1019	1	1019	1	0.00
23/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	1029	1	1029	1	0.00
23/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	1009	1	1009	1	0.00
23/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
23/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
23/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
23/10/2013	ES33 On 07-November-13			Bond Future	9.23	85.5634	9.2322	85.5634	6,292.00
23/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
23/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
23/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
23/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	6213	6	6213	6	0.00
23/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	6125	6	6125	6	0.00
23/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	6037	6	6037	6	0.00
23/10/2013	ES33 On 06-February-14			Bond Future	9.34	86.6891	9.3391	86.6891	0.00
23/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	1540	2	1540	2	0.00
23/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	1691	2	1691	2	0.00
23/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	1616	2	1616	2	0.00
23/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
23/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
23/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
23/10/2013	GOVI On 07-November-13			GOVI	444.39	444.6720	444.3850	444.6720	139.00
23/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
23/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
23/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
23/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	16250	1	16250	1	0.00
23/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	16150	1	16150	1	0.00
23/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	16050	1	16050	1	0.00
23/10/2013	GOVI On 06-February-14			GOVI	450.23	450.5220	450.2300	450.5220	269.00
23/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	102400	11	102400	11	0.00

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23/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	102200	11	102200	11	0.00
23/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	102300	11	102300	11	0.00
23/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
23/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
23/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
23/10/2013	GOVI On 08-May-14			GOVI	456.28	456.5790	456.2830	456.5790	0.00
23/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	142730	15	142730	15	0.00
23/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	142830	15	142830	15	0.00
23/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	142930	15	142930	15	0.00
23/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
23/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
23/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
23/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2013	IGOV On 07-November-13			Index Future	197.60	197.2940	197.5950	197.2940	1,166.00
23/10/2013	IGOV On 06-February-14			Index Future	200.22	199.9140	200.2190	199.9140	190.00
23/10/2013	ILBI On 07-November-13			Index Future	535.02	534.6220	535.0160	534.6220	0.00
23/10/2013	ILBI On 06-February-14			Index Future	542.23	541.8270	542.2250	541.8270	186.00
23/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.16	94.8500	5.1600	94.8500	100.00
23/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.17	94.8200	5.1700	94.8200	1,500.00
23/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.18	94.8000	5.1800	94.8000	1,000.00
23/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.22	94.7500	5.2200	94.7500	0.00
23/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.26	94.7100	5.2600	94.7100	400.00
23/10/2013	JBAF On 16-April-14			Jibar Tradeable Future	5.33	94.6500	5.3300	94.6500	0.00
23/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.51	94.4500	5.5100	94.4500	1,000.00
23/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.72	94.2600	5.7200	94.2600	1,000.00
23/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	5.93	94.0500	5.9300	94.0500	1,000.00
23/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.17	93.8200	6.1700	93.8200	150.00
23/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.42	93.5700	6.4200	93.5700	2,000.00

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23/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.67	93.3400	6.6700	93.3400	0.00
23/10/2013	R023 On 07-November-13			Bond Future	7.35	104.3724	7.3531	104.3724	12,954.00
23/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	5984	6	5984	6	0.00
23/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	6057	6	6057	6	0.00
23/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	5911	6	5911	6	0.00
23/10/2013	R023 On 06-February-14			Bond Future	7.43	105.7454	7.4345	105.7454	0.00
23/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	2690	3	2690	3	0.00
23/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	2754	3	2754	3	0.00
23/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	2627	3	2627	3	0.00
23/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
23/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
23/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
23/10/2013	R157 On 07-November-13			Bond Future	5.73	115.5483	5.7273	115.5483	27,649.00
23/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	128	0	128	0	0.00
23/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	122	0	122	0	0.00
23/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	135	0	135	0	0.00
23/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	367	0	367	0	0.00
23/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	380	0	380	0	0.00
23/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	355	0	355	0	0.00
23/10/2013	R157 On 06-February-14			Bond Future	5.81	117.0683	5.8090	117.0683	606.00
23/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	438	0	438	0	0.00
23/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	453	0	453	0	0.00
23/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	446	0	446	0	0.00
23/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	703	1	703	1	0.00
23/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	712	1	712	1	0.00
23/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	694	1	694	1	0.00
23/10/2013	R157 On 08-May-14			Bond Future	5.88	111.8339	5.8837	111.8339	0.00
23/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	294	0	294	0	0.00
23/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	290	0	290	0	0.00
23/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	286	0	286	0	0.00
23/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1225	1	1225	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
23/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1235	1	1235	1	0.00
23/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1216	1	1216	1	0.00
23/10/2013	R157 On 07-August-14			Bond Future	5.92	113.4040	5.9250	113.4040	0.00
23/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1301	1	1301	1	0.00
23/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1309	1	1309	1	0.00
23/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1317	1	1317	1	0.00
23/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	405	0	405	0	0.00
23/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	402	0	402	0	0.00
23/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	399	0	399	0	0.00
23/10/2013	R186 On 07-November-13			Bond Future	7.71	126.9180	7.7129	126.9180	57,222.00
23/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	7123	7	7123	7	0.00
23/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	4100	4	4100	4	0.00
23/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	9247	9	9247	9	0.00
23/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	1	0	1	0	1,000.00
23/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	11327	11	11327	11	0.00
23/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	5001	5	5001	5	0.00
23/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	5,290.00
23/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	4261	4	4261	4	0.00
23/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	3025	3	3025	3	1,000.00
23/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	4181	4	4181	4	0.00
23/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	2	0	2	0	1,030.00
23/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	364	0	364	0	0.00
23/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	15	0	15	0	4,000.00
23/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	170	0	170	0	0.00
23/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	87	0	87	0	0.00
23/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	9553	9	9553	9	0.00
23/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	12198	12	12198	12	0.00
23/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	160	0	160	0	0.00
23/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	0	0	0	0	1,200.00
23/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	151	0	151	0	0.00
23/10/2013	R186 On 06-February-14			Bond Future	7.79	123.2981	7.7920	123.2981	336.00
23/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	3346	4	3346	4	0.00
23/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	3302	4	3302	4	0.00
23/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	3391	4	3391	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
23/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	9217	9	9217	9	0.00
23/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	3733	4	3733	4	0.00
23/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	3686	4	3686	4	0.00
23/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	817	1	817	1	250.00
23/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	3782	4	3782	4	0.00
23/10/2013	R186 On 08-May-14			Bond Future	7.87	124.9563	7.8715	124.9563	0.00
23/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	2164	2	2164	2	0.00
23/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	8145	8	8145	8	0.00
23/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	2191	2	2191	2	0.00
23/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	2137	2	2137	2	0.00
23/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	3415	4	3415	4	1,933.00
23/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	2659	3	2659	3	1,933.00
23/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	9335	10	9335	10	0.00
23/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	9406	10	9406	10	0.00
23/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	9477	10	9477	10	0.00
23/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	6830	7	6830	7	0.00
23/10/2013	R186 On 07-August-14			Bond Future	7.95	121.4182	7.9458	121.4182	0.00
23/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	7341	8	7341	8	0.00
23/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	7441	8	7441	8	0.00
23/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	7391	8	7391	8	0.00
23/10/2013	R186 On 07-August-14	8.92	Call	Bond Future	10729	11	10729	11	0.00
23/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	4286	4	4286	4	0.00
23/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	4356	5	4356	5	0.00
23/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	4321	5	4321	5	0.00
23/10/2013	R186 On 07-August-14	8.92	Put	Bond Future	2542	3	2542	3	840.00
23/10/2013	R197 On 07-November-13			Bond Future	280.60	279.4947	280.6017	279.4947	2,049.00
23/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	602	0	602	0	0.00
23/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	592	0	592	0	0.00
23/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	612	0	612	0	0.00
23/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	0	1	0	1	0.00
23/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	0	1	0	1	0.00
23/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	0	0	0	0	0.00
23/10/2013	R201 On 07-November-13			Bond Future	4.90	107.5685	4.8956	107.5685	0.00
23/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	73	0	73	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
23/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	77	0	77	0	0.00
23/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	81	0	81	0	0.00
23/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	183	0	183	0	0.00
23/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	176	0	176	0	0.00
23/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	190	0	190	0	0.00
23/10/2013	R201 On 06-February-14			Bond Future	4.77	104.5757	4.7704	104.5757	0.00
23/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	524	1	524	1	0.00
23/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	537	1	537	1	0.00
23/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	531	1	531	1	0.00
23/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	122	0	122	0	0.00
23/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	120	0	120	0	0.00
23/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	124	0	124	0	0.00
23/10/2013	R201 On 08-May-14			Bond Future	4.50	105.9820	4.4964	105.9820	0.00
23/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	393	0	393	0	0.00
23/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	397	0	397	0	0.00
23/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	390	0	390	0	0.00
23/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	237	0	237	0	0.00
23/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	239	0	239	0	0.00
23/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	242	0	242	0	0.00
23/10/2013	R201 On 07-August-14			Bond Future	3.65	103.0596	3.6492	103.0596	0.00
23/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	656	1	656	1	0.00
23/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	662	1	662	1	0.00
23/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	659	1	659	1	0.00
23/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	60	0	60	0	0.00
23/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	60	0	60	0	0.00
23/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	59	0	59	0	0.00
23/10/2013	R202 On 07-November-13			Bond Future	207.76	207.5958	207.7574	207.5958	43,395.00
23/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	1243	1	1243	1	0.00
23/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	1253	1	1253	1	0.00
23/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	1233	1	1233	1	0.00
23/10/2013	R203 On 07-November-13			Bond Future	6.38	107.6518	6.3843	107.6518	19,563.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	42	0	42	0	0.00
23/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	48	0	48	0	0.00
23/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	45	0	45	0	0.00
23/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	105344	105	105344	105	0.00
23/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	3	0	3	0	15.00
23/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	1396	1	1396	1	0.00
23/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	1364	1	1364	1	0.00
23/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
23/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	1428	1	1428	1	0.00
23/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	2387	2	2387	2	0.00
23/10/2013	R203 On 06-February-14			Bond Future	6.48	109.0679	6.4754	109.0679	6.00
23/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	596	1	596	1	0.00
23/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1763	2	1763	2	13.00
23/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	619	1	619	1	0.00
23/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	407	1	407	1	16.00
23/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	607	1	607	1	0.00
23/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	1698	2	1698	2	0.00
23/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2140	2	2140	2	0.00
23/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	1676	2	1676	2	0.00
23/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	580	1	580	1	0.00
23/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	1655	2	1655	2	0.00
23/10/2013	R203 On 08-May-14			Bond Future	6.56	106.3737	6.5636	106.3737	0.00
23/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	492	1	492	1	0.00
23/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1879	2	1879	2	13.00
23/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	477	1	477	1	0.00
23/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	484	1	484	1	0.00
23/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	3030	3	3030	3	16.00
23/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3024	3	3024	3	0.00
23/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	518	1	518	1	0.00
23/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	2977	3	2977	3	0.00
23/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1041	1	1041	1	0.00
23/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3001	3	3001	3	0.00
23/10/2013	R203 On 07-August-14			Bond Future	6.64	107.8666	6.6412	107.8666	0.00
23/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2746	3	2746	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
23/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2727	3	2727	3	0.00
23/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2708	3	2708	3	0.00
23/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1920	2	1920	2	30.00
23/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	882	1	882	1	0.00
23/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	874	1	874	1	0.00
23/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	891	1	891	1	0.00
23/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1359	1	1359	1	0.00
23/10/2013	R204 On 07-November-13			Bond Future	6.60	109.2336	6.5978	109.2336	31,288.00
23/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	105	0	105	0	0.00
23/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1826	2	1826	2	0.00
23/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	113	0	113	0	0.00
23/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	120	0	120	0	0.00
23/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	1443	1	1443	1	0.00
23/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	62	0	62	0	1,270.00
23/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	1405	1	1405	1	0.00
23/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	1481	1	1481	1	0.00
23/10/2013	R204 On 06-February-14			Bond Future	6.68	106.6404	6.6778	106.6404	0.00
23/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	886	1	886	1	0.00
23/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	918	1	918	1	0.00
23/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	902	1	902	1	0.00
23/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2111	2	2111	2	0.00
23/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2084	2	2084	2	0.00
23/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2057	2	2057	2	0.00
23/10/2013	R204 On 08-May-14			Bond Future	6.76	108.0745	6.7601	108.0745	0.00
23/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	805	1	805	1	0.00
23/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	794	1	794	1	0.00
23/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	817	1	817	1	0.00
23/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	3737	4	3737	4	0.00
23/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	3677	4	3677	4	0.00
23/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	3707	4	3707	4	0.00
23/10/2013	R204 On 07-August-14			Bond Future	6.83	105.5593	6.8342	105.5593	0.00
23/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3661	4	3661	4	0.00
23/10/2013	R204 On 07-August-14	7.78	Call	Bond Future	4491	5	4491	5	0.00
23/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3612	4	3612	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
23/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3636	4	3636	4	0.00
23/10/2013	R204 On 07-August-14	7.78	Put	Bond Future	958	1	958	1	530.00
23/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1332	2	1332	2	0.00
23/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1307	1	1307	1	0.00
23/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1319	2	1319	2	0.00
23/10/2013	R206 On 07-November-13			Bond Future	5.08	102.8446	5.0842	102.8446	0.00
23/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	3	0	3	0	0.00
23/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	3	0	3	0	0.00
23/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	3	0	3	0	0.00
23/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	145	0	145	0	0.00
23/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	143	0	143	0	0.00
23/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	142	0	142	0	0.00
23/10/2013	R207 On 07-November-13			Bond Future	6.92	104.0830	6.9181	104.0830	21,989.00
23/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	283	0	283	0	0.00
23/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	270	0	270	0	0.00
23/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	257	0	257	0	0.00
23/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	1369	1	1369	1	0.00
23/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	1332	1	1332	1	0.00
23/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	1407	1	1407	1	0.00
23/10/2013	R207 On 06-February-14			Bond Future	7.00	101.8130	7.0010	101.8130	1,081.00
23/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	1066	1	1066	1	0.00
23/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	1084	1	1084	1	0.00
23/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	1049	1	1049	1	0.00
23/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	2775	3	2775	3	0.00
23/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	2807	3	2807	3	0.00
23/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	2743	3	2743	3	0.00
23/10/2013	R207 On 08-May-14			Bond Future	7.09	103.1822	7.0887	103.1822	0.00
23/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	901	1	901	1	0.00
23/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	913	1	913	1	0.00
23/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	889	1	889	1	0.00
23/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	5118	5	5118	5	0.00
23/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	5155	5	5155	5	0.00
23/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	5082	5	5082	5	0.00
23/10/2013	R207 On 07-August-14			Bond Future	7.17	100.9896	7.1701	100.9896	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
23/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	4198	4	4198	4	0.00
23/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	4253	5	4253	5	0.00
23/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	4226	4	4226	4	0.00
23/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	1906	2	1906	2	0.00
23/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	1922	2	1922	2	0.00
23/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	1891	2	1891	2	0.00
23/10/2013	R208 On 07-November-13			Bond Future	7.08	99.0258	7.0828	99.0258	10,578.00
23/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	169	0	169	0	0.00
23/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	2383	3	2383	3	0.00
23/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	159	0	159	0	0.00
23/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	180	0	180	0	0.00
23/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	78	0	78	0	1,520.00
23/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	1819	2	1819	2	0.00
23/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	1725	2	1725	2	0.00
23/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	1771	2	1771	2	0.00
23/10/2013	R208 On 06-February-14			Bond Future	7.16	100.3284	7.1627	100.3284	0.00
23/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	952	1	952	1	0.00
23/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	969	1	969	1	0.00
23/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	987	1	987	1	0.00
23/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	3205	3	3205	3	0.00
23/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	3244	3	3244	3	0.00
23/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	3282	3	3282	3	0.00
23/10/2013	R208 On 08-May-14			Bond Future	7.24	98.2811	7.2423	98.2811	0.00
23/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	756	1	756	1	0.00
23/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	779	1	779	1	0.00
23/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	767	1	767	1	0.00
23/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	5927	6	5927	6	0.00
23/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	5838	6	5838	6	0.00
23/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	5883	6	5883	6	0.00
23/10/2013	R208 On 07-August-14			Bond Future	7.32	99.6605	7.3157	99.6605	0.00
23/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4466	5	4466	5	0.00
23/10/2013	R208 On 07-August-14	8.28	Call	Bond Future	6062	6	6062	6	0.00
23/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4435	5	4435	5	0.00
23/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4498	5	4498	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
23/10/2013	R208 On 07-August-14	8.28	Put	Bond Future	1301	2	1301	2	630.00
23/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2039	2	2039	2	0.00
23/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2021	2	2021	2	0.00
23/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2057	2	2057	2	0.00
23/10/2013	R209 On 07-November-13			Bond Future	8.58	77.7515	8.5777	77.7515	19,784.00
23/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	6245	6	6245	6	0.00
23/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1491	2	1491	2	0.00
23/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	2206	2	2206	2	0.00
23/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	2262	2	2262	2	0.00
23/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	2319	2	2319	2	0.00
23/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	5198	5	5198	5	0.00
23/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	6940	7	6940	7	0.00
23/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	8306	8	8306	8	0.00
23/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	17	0	17	0	5,000.00
23/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	518	1	518	1	0.00
23/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	909	1	909	1	4,700.00
23/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	475	1	475	1	0.00
23/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	46	0	46	0	1,000.00
23/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	2	0	2	0	1,520.00
23/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	496	1	496	1	0.00
23/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	8	0	8	0	980.00
23/10/2013	R209 On 06-February-14			Bond Future	8.66	78.7743	8.6559	78.7743	0.00
23/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	3007	3	3007	3	0.00
23/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	3079	3	3079	3	0.00
23/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	3043	3	3043	3	0.00
23/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	3939	4	3939	4	0.00
23/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	3894	4	3894	4	0.00
23/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	3849	4	3849	4	0.00
23/10/2013	R209 On 08-May-14			Bond Future	8.73	76.6888	8.7333	76.6888	0.00
23/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1905	2	1905	2	0.00
23/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1882	2	1882	2	0.00
23/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1860	2	1860	2	0.00
23/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	9335	10	9335	10	0.00
23/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	9404	10	9404	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
23/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	9267	9	9267	9	0.00
23/10/2013	R209 On 07-August-14			Bond Future	8.81	77.7652	8.8066	77.7652	0.00
23/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	6501	7	6501	7	0.00
23/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	6542	7	6542	7	0.00
23/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	6461	7	6461	7	0.00
23/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	4618	5	4618	5	0.00
23/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	4686	5	4686	5	0.00
23/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	4652	5	4652	5	0.00
23/10/2013	R210 On 07-November-13			Bond Future	159.26	159.1371	159.2578	159.1371	1,449.00
23/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	732	1	732	1	0.00
23/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	742	1	742	1	0.00
23/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	752	1	752	1	0.00
23/10/2013	R211 On 07-November-13			Bond Future	128.64	128.5590	128.6387	128.5590	522.00
23/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1361	1	1361	1	0.00
23/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1371	1	1371	1	0.00
23/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1351	1	1351	1	0.00
23/10/2013	R212 On 07-November-13			Bond Future	132.05	131.5658	132.0498	131.5658	21,791.00
23/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	950	1	950	1	0.00
23/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	960	1	960	1	0.00
23/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	940	1	940	1	0.00
23/10/2013	R213 On 07-November-13			Bond Future	8.36	88.9370	8.3636	88.9370	19,436.00
23/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	2467	2	2467	2	0.00
23/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	2408	2	2408	2	0.00
23/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	2350	2	2350	2	0.00
23/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	490	1	490	1	0.00

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23/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	470	1	470	1	0.00
23/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	512	1	512	1	0.00
23/10/2013	R213 On 06-February-14			Bond Future	8.45	90.1069	8.4472	90.1069	0.00
23/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	3002	3	3002	3	0.00
23/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	3038	3	3038	3	0.00
23/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	3074	3	3074	3	0.00
23/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	4243	4	4243	4	0.00
23/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	4196	4	4196	4	0.00
23/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	4289	4	4289	4	0.00
23/10/2013	R213 On 08-May-14			Bond Future	8.53	87.7805	8.5267	87.7805	0.00
23/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1992	2	1992	2	0.00
23/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	2038	2	2038	2	0.00
23/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	2015	2	2015	2	0.00
23/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	9430	10	9430	10	0.00
23/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	9496	10	9496	10	0.00
23/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	9363	10	9363	10	0.00
23/10/2013	R213 On 07-August-14			Bond Future	8.60	89.0123	8.6029	89.0123	0.00
23/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	6662	7	6662	7	0.00
23/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	6745	7	6745	7	0.00
23/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	6703	7	6703	7	0.00
23/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	4761	5	4761	5	0.00
23/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	4796	5	4796	5	0.00
23/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	4830	5	4830	5	0.00
23/10/2013	R214 On 07-November-13			Bond Future	8.73	78.1808	8.7331	78.1808	2,427.00
23/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	7	0	7	0	0.00
23/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	6	0	6	0	0.00
23/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	6	0	6	0	0.00
23/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	8497	9	8497	9	0.00
23/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	8398	8	8398	8	0.00
23/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	8595	9	8595	9	0.00
23/10/2013	R214 On 06-February-14			Bond Future	8.81	79.2093	8.8141	79.2093	0.00
23/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	4608	5	4608	5	0.00
23/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	4564	5	4564	5	0.00
23/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	4520	5	4520	5	0.00

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23/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	3062	3	3062	3	0.00
23/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	3097	3	3097	3	0.00
23/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	3026	3	3026	3	0.00
23/10/2013	R248 On 07-November-13			Bond Future	8.81	100.9755	8.8085	100.9755	10,220.00
23/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
23/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	11151	11	11151	11	0.00
23/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	11280	11	11280	11	0.00
23/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	11409	12	11409	12	0.00
23/10/2013	R248 On 06-February-14			Bond Future	8.89	102.3038	8.8920	102.3038	0.00
23/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	2248	2	2248	2	0.00
23/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	2045	2	2045	2	0.00
23/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	2147	2	2147	2	0.00
23/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	0	0	0	0	0.00
23/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
23/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00