



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Weekly Statistics Report

From: 14/10/2013 To: 14/10/2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	0986 On 31-March-36			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
14/10/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	2025 On 07-November-13			Bond Future	109.54	109.5092	109.5365	109.5092	0.00
14/10/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2025 On 07-November-13	111.01	Put	Bond Future	1474	2	1	2	0.00
14/10/2013	2025 On 07-November-13	111.00	Put	Bond Future	1464	1	1	1	0.00
14/10/2013	2025 On 07-November-13	110.99	Put	Bond Future	1454	1	1	1	0.00
14/10/2013	2037 On 07-November-13			Bond Future	8.95	98.8974	98.0493	98.8974	1,650.00
14/10/2013	2037 On 07-November-13	9.41	Call	Bond Future	4198	5	4	5	0.00
14/10/2013	2037 On 07-November-13	9.43	Call	Bond Future	4372	5	4	5	0.00
14/10/2013	2037 On 07-November-13	9.42	Call	Bond Future	4285	5	4	5	0.00
14/10/2013	2037 On 07-November-13	9.41	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 07-November-13	9.42	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 07-November-13	9.43	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 06-February-14			Bond Future	9.04	95.9418	95.0825	95.9418	0.00
14/10/2013	2037 On 06-February-14	9.38	Call	Bond Future	3069	4	3	4	0.00
14/10/2013	2037 On 06-February-14	9.39	Call	Bond Future	3156	4	3	4	0.00
14/10/2013	2037 On 06-February-14	9.37	Call	Bond Future	2981	4	3	4	0.00
14/10/2013	2037 On 06-February-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 06-February-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 06-February-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 08-May-14			Bond Future	9.13	97.2382	96.3658	97.2382	0.00
14/10/2013	2037 On 08-May-14	9.39	Call	Bond Future	2294	3	2	3	0.00
14/10/2013	2037 On 08-May-14	9.37	Call	Bond Future	2120	3	2	3	0.00
14/10/2013	2037 On 08-May-14	9.38	Call	Bond Future	2207	3	2	3	0.00
14/10/2013	2037 On 08-May-14	9.38	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 08-May-14	9.39	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2037 On 08-May-14	9.37	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2038 On 07-November-13			Bond Future	106.01	105.9864	106.0142	105.9864	18.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	2038 On 07-November-13	109.99	Put	Bond Future	3976	4	4	4	0.00
14/10/2013	2038 On 07-November-13	110.00	Put	Bond Future	3986	4	4	4	0.00
14/10/2013	2038 On 07-November-13	110.01	Put	Bond Future	3996	4	4	4	0.00
14/10/2013	2050 On 07-November-13			Bond Future	110.34	110.3105	110.3397	110.3105	122.00
14/10/2013	2050 On 07-November-13	109.99	Call	Bond Future	350	0	0	0	0.00
14/10/2013	2050 On 07-November-13	110.00	Call	Bond Future	340	0	0	0	0.00
14/10/2013	2050 On 07-November-13	110.01	Call	Bond Future	330	0	0	0	0.00
14/10/2013	2050 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2050 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
14/10/2013	2050 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
14/10/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	AL37 On 07-November-13			Index Future	413.57	414.5350	413.5700	414.5350	0.00
14/10/2013	AL37 On 06-February-14			Index Future	419.01	419.9890	419.0110	419.9890	0.00
14/10/2013	AL7T On 07-November-13			Index Future	490.19	492.1700	490.1910	492.1700	1.00
14/10/2013	AL7T On 06-February-14			Index Future	496.64	498.6450	496.6400	498.6450	0.00
14/10/2013	ALBI On 07-November-13			Index Future	439.36	441.5510	439.3640	441.5510	759.00
14/10/2013	ALBI On 06-February-14			Index Future	445.14	447.3600	445.1440	447.3600	73.00
14/10/2013	C023 On 28-February-23			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
14/10/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/10/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	C213 On 28-February-31			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
14/10/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2013	EL28 On 07-November-13			Bond Future	110.83	110.7961	110.8259	110.7961	0.00
14/10/2013	EL28 On 07-November-13	110.00	Call	Bond Future	826	1	1	1	0.00
14/10/2013	EL28 On 07-November-13	109.99	Call	Bond Future	836	1	1	1	0.00
14/10/2013	EL28 On 07-November-13	110.01	Call	Bond Future	816	1	1	1	0.00
14/10/2013	EL28 On 07-November-13	110.01	Put	Bond Future	0	0	0	0	0.00
14/10/2013	EL28 On 07-November-13	110.00	Put	Bond Future	0	0	0	0	0.00
14/10/2013	EL28 On 07-November-13	109.99	Put	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 07-November-13			Bond Future	9.43	84.7668	84.0321	84.7668	6,292.00
14/10/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 07-November-13	8.49	Put	Bond Future	7732	7	8	7	0.00
14/10/2013	ES33 On 07-November-13	8.50	Put	Bond Future	7644	7	8	7	0.00
14/10/2013	ES33 On 07-November-13	8.51	Put	Bond Future	7556	7	8	7	0.00
14/10/2013	ES33 On 06-February-14			Bond Future	9.54	85.8821	85.1377	85.8821	0.00
14/10/2013	ES33 On 06-February-14	9.54	Call	Bond Future	2	1	0	1	0.00
14/10/2013	ES33 On 06-February-14	9.56	Call	Bond Future	152	1	0	1	0.00
14/10/2013	ES33 On 06-February-14	9.55	Call	Bond Future	77	1	0	1	0.00
14/10/2013	ES33 On 06-February-14	9.55	Put	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 06-February-14	9.56	Put	Bond Future	0	0	0	0	0.00
14/10/2013	ES33 On 06-February-14	9.54	Put	Bond Future	0	0	0	0	0.00
14/10/2013	GOVI On 07-November-13			GOVI	438.80	440.9160	438.8010	440.9160	131.00
14/10/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 07-November-13	446.01	Put	GOVI	72090	5	7	5	0.00
14/10/2013	GOVI On 07-November-13	446.00	Put	GOVI	71990	5	7	5	0.00
14/10/2013	GOVI On 07-November-13	445.99	Put	GOVI	71890	5	7	5	0.00
14/10/2013	GOVI On 06-February-14			GOVI	444.57	446.7160	444.5740	446.7160	269.00
14/10/2013	GOVI On 06-February-14	439.99	Call	GOVI	45840	7	5	7	0.00
14/10/2013	GOVI On 06-February-14	440.01	Call	GOVI	45640	7	5	7	0.00
14/10/2013	GOVI On 06-February-14	440.00	Call	GOVI	45740	7	5	7	0.00
14/10/2013	GOVI On 06-February-14	440.00	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 06-February-14	439.99	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 06-February-14	440.01	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 08-May-14			GOVI	450.57	452.7510	450.5720	452.7510	0.00
14/10/2013	GOVI On 08-May-14	442.01	Call	GOVI	85620	11	9	11	0.00
14/10/2013	GOVI On 08-May-14	442.00	Call	GOVI	85720	11	9	11	0.00
14/10/2013	GOVI On 08-May-14	441.99	Call	GOVI	85820	11	9	11	0.00
14/10/2013	GOVI On 08-May-14	442.00	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 08-May-14	442.01	Put	GOVI	0	0	0	0	0.00
14/10/2013	GOVI On 08-May-14	441.99	Put	GOVI	0	0	0	0	0.00
14/10/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/10/2013	IGOV On 07-November-13			Index Future	196.51	196.2330	196.5090	196.2330	1,166.00
14/10/2013	IGOV On 06-February-14			Index Future	199.12	198.8390	199.1180	198.8390	190.00
14/10/2013	ILBI On 07-November-13			Index Future	532.49	532.0220	532.4920	532.0220	0.00
14/10/2013	ILBI On 06-February-14			Index Future	539.67	539.1960	539.6710	539.1960	186.00
14/10/2013	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/10/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/10/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/10/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/10/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
14/10/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/10/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.14	94.8600	94.8600	94.8600	0.00
14/10/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.15	94.8400	94.8500	94.8400	4,100.00
14/10/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.19	94.8000	94.8100	94.8000	1,500.00
14/10/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.21	94.7900	94.7900	94.7900	1,000.00
14/10/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.31	94.7000	94.6900	94.7000	0.00
14/10/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.35	94.6500	94.6500	94.6500	400.00
14/10/2013	JBAF On 18-June-14			Jibar Tradeable Future	5.68	94.3200	94.3200	94.3200	1,000.00
14/10/2013	JBAF On 17-September-14			Jibar Tradeable Future	5.90	94.1000	94.1000	94.1000	0.00
14/10/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.16	93.8600	93.8400	93.8600	0.00
14/10/2013	JBAF On 18-March-15			Jibar Tradeable Future	6.41	93.6200	93.5900	93.6200	250.00
14/10/2013	JBAF On 17-June-15			Jibar Tradeable Future	6.66	93.3700	93.3400	93.3700	1,000.00
14/10/2013	JBAF On 16-September-15			Jibar Tradeable Future	6.91	93.1200	93.0900	93.1200	0.00
14/10/2013	R023 On 07-November-13			Bond Future	7.55	103.3318	102.8657	103.3318	12,954.00
14/10/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 07-November-13	6.50	Put	Bond Future	7304	7	7	7	0.00
14/10/2013	R023 On 07-November-13	6.49	Put	Bond Future	7376	7	7	7	0.00
14/10/2013	R023 On 07-November-13	6.51	Put	Bond Future	7231	7	7	7	0.00
14/10/2013	R023 On 06-February-14			Bond Future	7.64	104.6913	104.2190	104.6913	0.00
14/10/2013	R023 On 06-February-14	7.85	Call	Bond Future	1353	2	1	2	0.00
14/10/2013	R023 On 06-February-14	7.86	Call	Bond Future	1417	2	1	2	0.00
14/10/2013	R023 On 06-February-14	7.84	Call	Bond Future	1290	2	1	2	0.00
14/10/2013	R023 On 06-February-14	7.85	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 06-February-14	7.86	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R023 On 06-February-14	7.84	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R157 On 07-November-13			Bond Future	5.92	115.2506	115.1648	115.2506	27,693.00
14/10/2013	R157 On 07-November-13	5.60	Call	Bond Future	95	0	0	0	0.00
14/10/2013	R157 On 07-November-13	5.59	Call	Bond Future	91	0	0	0	0.00
14/10/2013	R157 On 07-November-13	5.61	Call	Bond Future	99	0	0	0	0.00
14/10/2013	R157 On 07-November-13	5.60	Put	Bond Future	703	1	1	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
14/10/2013	R157 On 07-November-13	5.59	Put	Bond Future	718	1	1	1	0.00
14/10/2013	R157 On 07-November-13	5.61	Put	Bond Future	688	1	1	1	0.00
14/10/2013	R157 On 06-February-14			Bond Future	6.04	116.7668	116.6799	116.7668	606.00
14/10/2013	R157 On 06-February-14	5.64	Call	Bond Future	358	0	0	0	0.00
14/10/2013	R157 On 06-February-14	5.66	Call	Bond Future	369	0	0	0	0.00
14/10/2013	R157 On 06-February-14	5.65	Call	Bond Future	364	0	0	0	0.00
14/10/2013	R157 On 06-February-14	5.65	Put	Bond Future	994	1	1	1	0.00
14/10/2013	R157 On 06-February-14	5.64	Put	Bond Future	1005	1	1	1	0.00
14/10/2013	R157 On 06-February-14	5.66	Put	Bond Future	984	1	1	1	0.00
14/10/2013	R157 On 08-May-14			Bond Future	6.16	111.5354	111.4456	111.5354	0.00
14/10/2013	R157 On 08-May-14	5.21	Call	Bond Future	265	0	0	0	0.00
14/10/2013	R157 On 08-May-14	5.20	Call	Bond Future	262	0	0	0	0.00
14/10/2013	R157 On 08-May-14	5.19	Call	Bond Future	259	0	0	0	0.00
14/10/2013	R157 On 08-May-14	5.20	Put	Bond Future	1570	2	2	2	0.00
14/10/2013	R157 On 08-May-14	5.19	Put	Bond Future	1581	2	2	2	0.00
14/10/2013	R157 On 08-May-14	5.21	Put	Bond Future	1560	1	2	1	0.00
14/10/2013	R157 On 07-August-14			Bond Future	6.27	113.0964	113.0068	113.0964	0.00
14/10/2013	R157 On 07-August-14	6.74	Call	Bond Future	1126	1	1	1	0.00
14/10/2013	R157 On 07-August-14	6.75	Call	Bond Future	1133	1	1	1	0.00
14/10/2013	R157 On 07-August-14	6.76	Call	Bond Future	1140	1	1	1	0.00
14/10/2013	R157 On 07-August-14	6.74	Put	Bond Future	611	1	1	1	0.00
14/10/2013	R157 On 07-August-14	6.75	Put	Bond Future	607	1	1	1	0.00
14/10/2013	R157 On 07-August-14	6.76	Put	Bond Future	603	1	1	1	0.00
14/10/2013	R186 On 07-November-13			Bond Future	7.94	125.6168	124.7390	125.6168	57,206.00
14/10/2013	R186 On 07-November-13	8.50	Call	Bond Future	5275	6	5	6	0.00
14/10/2013	R186 On 07-November-13	8.14	Call	Bond Future	2804	4	3	4	0.00
14/10/2013	R186 On 07-November-13	8.75	Call	Bond Future	7230	8	7	8	0.00
14/10/2013	R186 On 07-November-13	6.75	Call	Bond Future	6	0	0	0	1,000.00
14/10/2013	R186 On 07-November-13	9.00	Call	Bond Future	9245	10	9	10	0.00
14/10/2013	R186 On 07-November-13	8.25	Call	Bond Future	3494	4	3	4	0.00
14/10/2013	R186 On 07-November-13	6.50	Call	Bond Future	1	0	0	0	5,290.00
14/10/2013	R186 On 07-November-13	8.16	Call	Bond Future	2924	4	3	4	0.00
14/10/2013	R186 On 07-November-13	8.00	Call	Bond Future	2035	3	2	3	1,000.00
14/10/2013	R186 On 07-November-13	8.15	Call	Bond Future	2864	4	3	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
14/10/2013	R186 On 07-November-13	8.75	Put	Bond Future	94	0	0	0	1,030.00
14/10/2013	R186 On 07-November-13	8.00	Put	Bond Future	1482	1	1	1	0.00
14/10/2013	R186 On 07-November-13	8.50	Put	Bond Future	275	0	0	0	4,000.00
14/10/2013	R186 On 07-November-13	8.14	Put	Bond Future	982	1	1	1	0.00
14/10/2013	R186 On 07-November-13	8.25	Put	Bond Future	688	1	1	1	0.00
14/10/2013	R186 On 07-November-13	6.75	Put	Bond Future	11667	11	12	11	0.00
14/10/2013	R186 On 07-November-13	6.50	Put	Bond Future	14307	13	14	13	0.00
14/10/2013	R186 On 07-November-13	8.15	Put	Bond Future	952	1	1	1	0.00
14/10/2013	R186 On 07-November-13	9.00	Put	Bond Future	28	0	0	0	1,200.00
14/10/2013	R186 On 07-November-13	8.16	Put	Bond Future	923	1	1	1	0.00
14/10/2013	R186 On 06-February-14			Bond Future	8.03	121.9800	121.0906	121.9800	125.00
14/10/2013	R186 On 06-February-14	7.75	Call	Bond Future	2755	3	3	3	0.00
14/10/2013	R186 On 06-February-14	7.74	Call	Bond Future	2718	3	3	3	0.00
14/10/2013	R186 On 06-February-14	7.76	Call	Bond Future	2791	3	3	3	0.00
14/10/2013	R186 On 06-February-14	8.75	Call	Bond Future	7765	8	8	8	0.00
14/10/2013	R186 On 06-February-14	7.75	Put	Bond Future	5278	5	5	5	0.00
14/10/2013	R186 On 06-February-14	7.76	Put	Bond Future	5222	5	5	5	0.00
14/10/2013	R186 On 06-February-14	8.75	Put	Bond Future	1501	1	2	1	250.00
14/10/2013	R186 On 06-February-14	7.74	Put	Bond Future	5335	5	5	5	0.00
14/10/2013	R186 On 08-May-14			Bond Future	8.11	123.6280	122.7247	123.6280	0.00
14/10/2013	R186 On 08-May-14	7.10	Call	Bond Future	1891	2	2	2	0.00
14/10/2013	R186 On 08-May-14	8.50	Call	Bond Future	7032	8	7	8	0.00
14/10/2013	R186 On 08-May-14	7.11	Call	Bond Future	1913	2	2	2	0.00
14/10/2013	R186 On 08-May-14	7.09	Call	Bond Future	1870	2	2	2	0.00
14/10/2013	R186 On 08-May-14	7.50	Call	Bond Future	2946	3	3	3	1,933.00
14/10/2013	R186 On 08-May-14	8.50	Put	Bond Future	3705	3	4	3	1,933.00
14/10/2013	R186 On 08-May-14	7.11	Put	Bond Future	11217	11	11	11	0.00
14/10/2013	R186 On 08-May-14	7.10	Put	Bond Future	11292	11	11	11	0.00
14/10/2013	R186 On 08-May-14	7.09	Put	Bond Future	11368	11	11	11	0.00
14/10/2013	R186 On 08-May-14	7.50	Put	Bond Future	8520	8	9	8	0.00
14/10/2013	R186 On 07-August-14			Bond Future	8.20	120.0660	119.1517	120.0660	0.00
14/10/2013	R186 On 07-August-14	8.29	Call	Bond Future	6439	7	6	7	0.00
14/10/2013	R186 On 07-August-14	8.31	Call	Bond Future	6528	7	7	7	0.00
14/10/2013	R186 On 07-August-14	8.30	Call	Bond Future	6483	7	6	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
14/10/2013	R186 On 07-August-14	8.30	Put	Bond Future	5605	5	6	5	0.00
14/10/2013	R186 On 07-August-14	8.31	Put	Bond Future	5565	5	6	5	0.00
14/10/2013	R186 On 07-August-14	8.29	Put	Bond Future	5646	5	6	5	0.00
14/10/2013	R197 On 07-November-13			Bond Future	278.95	278.8820	278.9502	278.8820	2,049.00
14/10/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R197 On 07-November-13	280.00	Put	Bond Future	1050	1	1	1	0.00
14/10/2013	R197 On 07-November-13	280.01	Put	Bond Future	1060	1	1	1	0.00
14/10/2013	R197 On 07-November-13	279.99	Put	Bond Future	1040	1	1	1	0.00
14/10/2013	R201 On 07-November-13			Bond Future	4.91	107.5666	107.5245	107.5666	0.00
14/10/2013	R201 On 07-November-13	4.79	Call	Bond Future	107	0	0	0	0.00
14/10/2013	R201 On 07-November-13	4.80	Call	Bond Future	111	0	0	0	0.00
14/10/2013	R201 On 07-November-13	4.81	Call	Bond Future	116	0	0	0	0.00
14/10/2013	R201 On 07-November-13	4.80	Put	Bond Future	229	0	0	0	0.00
14/10/2013	R201 On 07-November-13	4.81	Put	Bond Future	222	0	0	0	0.00
14/10/2013	R201 On 07-November-13	4.79	Put	Bond Future	235	0	0	0	0.00
14/10/2013	R201 On 06-February-14			Bond Future	4.78	104.5739	104.5312	104.5739	0.00
14/10/2013	R201 On 06-February-14	5.24	Call	Bond Future	540	1	1	1	0.00
14/10/2013	R201 On 06-February-14	5.26	Call	Bond Future	552	1	1	1	0.00
14/10/2013	R201 On 06-February-14	5.25	Call	Bond Future	546	1	1	1	0.00
14/10/2013	R201 On 06-February-14	5.25	Put	Bond Future	150	0	0	0	0.00
14/10/2013	R201 On 06-February-14	5.26	Put	Bond Future	148	0	0	0	0.00
14/10/2013	R201 On 06-February-14	5.24	Put	Bond Future	152	0	0	0	0.00
14/10/2013	R201 On 08-May-14			Bond Future	4.51	105.9867	105.9419	105.9867	0.00
14/10/2013	R201 On 08-May-14	4.75	Call	Bond Future	415	0	0	0	0.00
14/10/2013	R201 On 08-May-14	4.76	Call	Bond Future	419	0	0	0	0.00
14/10/2013	R201 On 08-May-14	4.74	Call	Bond Future	411	0	0	0	0.00
14/10/2013	R201 On 08-May-14	4.76	Put	Bond Future	266	0	0	0	0.00
14/10/2013	R201 On 08-May-14	4.75	Put	Bond Future	268	0	0	0	0.00
14/10/2013	R201 On 08-May-14	4.74	Put	Bond Future	271	0	0	0	0.00
14/10/2013	R201 On 07-August-14			Bond Future	3.68	103.0598	103.0157	103.0598	0.00
14/10/2013	R201 On 07-August-14	5.29	Call	Bond Future	660	1	1	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
14/10/2013	R201 On 07-August-14	5.31	Call	Bond Future	666	1	1	1	0.00
14/10/2013	R201 On 07-August-14	5.30	Call	Bond Future	663	1	1	1	0.00
14/10/2013	R201 On 07-August-14	5.29	Put	Bond Future	75	0	0	0	0.00
14/10/2013	R201 On 07-August-14	5.30	Put	Bond Future	74	0	0	0	0.00
14/10/2013	R201 On 07-August-14	5.31	Put	Bond Future	73	0	0	0	0.00
14/10/2013	R202 On 07-November-13			Bond Future	205.63	205.5751	205.6289	205.5751	43,395.00
14/10/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R202 On 07-November-13	209.00	Put	Bond Future	3371	3	3	3	0.00
14/10/2013	R202 On 07-November-13	209.01	Put	Bond Future	3381	3	3	3	0.00
14/10/2013	R202 On 07-November-13	208.99	Put	Bond Future	3361	3	3	3	0.00
14/10/2013	R203 On 07-November-13			Bond Future	6.58	107.0886	106.8977	107.0886	19,710.00
14/10/2013	R203 On 07-November-13	5.99	Call	Bond Future	44	0	0	0	0.00
14/10/2013	R203 On 07-November-13	6.01	Call	Bond Future	50	0	0	0	0.00
14/10/2013	R203 On 07-November-13	6.00	Call	Bond Future	47	0	0	0	0.00
14/10/2013	R203 On 07-November-13	571.00	Call	Bond Future	104668	105	105	105	0.00
14/10/2013	R203 On 07-November-13	5.71	Call	Bond Future	7	0	0	0	15.00
14/10/2013	R203 On 07-November-13	6.00	Put	Bond Future	2073	2	2	2	0.00
14/10/2013	R203 On 07-November-13	6.01	Put	Bond Future	2041	2	2	2	0.00
14/10/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R203 On 07-November-13	5.99	Put	Bond Future	2106	2	2	2	0.00
14/10/2013	R203 On 07-November-13	5.71	Put	Bond Future	3067	3	3	3	0.00
14/10/2013	R203 On 06-February-14			Bond Future	6.69	108.4975	108.3041	108.4975	6.00
14/10/2013	R203 On 06-February-14	6.14	Call	Bond Future	510	1	1	1	0.00
14/10/2013	R203 On 06-February-14	6.84	Call	Bond Future	1471	2	1	2	13.00
14/10/2013	R203 On 06-February-14	6.16	Call	Bond Future	529	1	1	1	0.00
14/10/2013	R203 On 06-February-14	5.95	Call	Bond Future	356	0	0	0	16.00
14/10/2013	R203 On 06-February-14	6.15	Call	Bond Future	519	1	1	1	0.00
14/10/2013	R203 On 06-February-14	6.14	Put	Bond Future	2297	2	2	2	0.00
14/10/2013	R203 On 06-February-14	5.95	Put	Bond Future	2773	3	3	3	0.00
14/10/2013	R203 On 06-February-14	6.15	Put	Bond Future	2273	2	2	2	0.00
14/10/2013	R203 On 06-February-14	6.84	Put	Bond Future	973	1	1	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
14/10/2013	R203 On 06-February-14	6.16	Put	Bond Future	2249	2	2	2	0.00
14/10/2013	R203 On 08-May-14			Bond Future	6.79	105.8022	105.6045	105.8022	0.00
14/10/2013	R203 On 08-May-14	5.74	Call	Bond Future	424	0	0	0	0.00
14/10/2013	R203 On 08-May-14	5.76	Call	Bond Future	436	0	0	0	0.00
14/10/2013	R203 On 08-May-14	6.84	Call	Bond Future	1610	2	2	2	13.00
14/10/2013	R203 On 08-May-14	5.75	Call	Bond Future	430	0	0	0	0.00
14/10/2013	R203 On 08-May-14	7.40	Call	Bond Future	2627	3	3	3	16.00
14/10/2013	R203 On 08-May-14	5.74	Put	Bond Future	3660	4	4	4	0.00
14/10/2013	R203 On 08-May-14	7.40	Put	Bond Future	804	1	1	1	0.00
14/10/2013	R203 On 08-May-14	5.76	Put	Bond Future	3609	3	4	3	0.00
14/10/2013	R203 On 08-May-14	6.84	Put	Bond Future	1460	1	1	1	0.00
14/10/2013	R203 On 08-May-14	5.75	Put	Bond Future	3635	3	4	3	0.00
14/10/2013	R203 On 07-August-14			Bond Future	6.89	107.2825	107.0834	107.2825	0.00
14/10/2013	R203 On 07-August-14	7.31	Call	Bond Future	2444	3	2	3	0.00
14/10/2013	R203 On 07-August-14	7.30	Call	Bond Future	2426	3	2	3	0.00
14/10/2013	R203 On 07-August-14	7.29	Call	Bond Future	2409	3	2	3	0.00
14/10/2013	R203 On 07-August-14	6.84	Call	Bond Future	1713	2	2	2	30.00
14/10/2013	R203 On 07-August-14	7.30	Put	Bond Future	1282	1	1	1	0.00
14/10/2013	R203 On 07-August-14	7.31	Put	Bond Future	1272	1	1	1	0.00
14/10/2013	R203 On 07-August-14	7.29	Put	Bond Future	1293	1	1	1	0.00
14/10/2013	R203 On 07-August-14	6.84	Put	Bond Future	1853	2	2	2	0.00
14/10/2013	R204 On 07-November-13			Bond Future	6.80	108.4803	108.2388	108.4803	31,288.00
14/10/2013	R204 On 07-November-13	6.29	Call	Bond Future	134	0	0	0	0.00
14/10/2013	R204 On 07-November-13	7.00	Call	Bond Future	1319	2	1	2	0.00
14/10/2013	R204 On 07-November-13	6.30	Call	Bond Future	140	0	0	0	0.00
14/10/2013	R204 On 07-November-13	6.31	Call	Bond Future	146	0	0	0	0.00
14/10/2013	R204 On 07-November-13	6.30	Put	Bond Future	2364	2	2	2	0.00
14/10/2013	R204 On 07-November-13	7.00	Put	Bond Future	449	0	0	0	1,270.00
14/10/2013	R204 On 07-November-13	6.31	Put	Bond Future	2325	2	2	2	0.00
14/10/2013	R204 On 07-November-13	6.29	Put	Bond Future	2403	2	2	2	0.00
14/10/2013	R204 On 06-February-14			Bond Future	6.89	105.8775	105.6327	105.8775	0.00
14/10/2013	R204 On 06-February-14	6.39	Call	Bond Future	859	1	1	1	0.00
14/10/2013	R204 On 06-February-14	6.41	Call	Bond Future	886	1	1	1	0.00
14/10/2013	R204 On 06-February-14	6.40	Call	Bond Future	873	1	1	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
14/10/2013	R204 On 06-February-14	6.39	Put	Bond Future	2989	3	3	3	0.00
14/10/2013	R204 On 06-February-14	6.40	Put	Bond Future	2960	3	3	3	0.00
14/10/2013	R204 On 06-February-14	6.41	Put	Bond Future	2931	3	3	3	0.00
14/10/2013	R204 On 08-May-14			Bond Future	6.99	107.3079	107.0582	107.3079	0.00
14/10/2013	R204 On 08-May-14	6.05	Call	Bond Future	810	1	1	1	0.00
14/10/2013	R204 On 08-May-14	6.04	Call	Bond Future	800	1	1	1	0.00
14/10/2013	R204 On 08-May-14	6.06	Call	Bond Future	820	1	1	1	0.00
14/10/2013	R204 On 08-May-14	6.04	Put	Bond Future	4656	4	5	4	0.00
14/10/2013	R204 On 08-May-14	6.06	Put	Bond Future	4592	4	5	4	0.00
14/10/2013	R204 On 08-May-14	6.05	Put	Bond Future	4624	4	5	4	0.00
14/10/2013	R204 On 07-August-14			Bond Future	7.08	104.7774	104.5256	104.7774	0.00
14/10/2013	R204 On 07-August-14	7.46	Call	Bond Future	3349	4	3	4	0.00
14/10/2013	R204 On 07-August-14	7.44	Call	Bond Future	3305	3	3	3	0.00
14/10/2013	R204 On 07-August-14	7.45	Call	Bond Future	3327	3	3	3	0.00
14/10/2013	R204 On 07-August-14	7.44	Put	Bond Future	1953	2	2	2	0.00
14/10/2013	R204 On 07-August-14	7.46	Put	Bond Future	1923	2	2	2	0.00
14/10/2013	R204 On 07-August-14	7.45	Put	Bond Future	1938	2	2	2	0.00
14/10/2013	R206 On 07-November-13			Bond Future	5.08	102.8528	102.8335	102.8528	0.00
14/10/2013	R206 On 07-November-13	4.29	Call	Bond Future	8	0	0	0	0.00
14/10/2013	R206 On 07-November-13	4.31	Call	Bond Future	8	0	0	0	0.00
14/10/2013	R206 On 07-November-13	4.30	Call	Bond Future	8	0	0	0	0.00
14/10/2013	R206 On 07-November-13	4.29	Put	Bond Future	150	0	0	0	0.00
14/10/2013	R206 On 07-November-13	4.30	Put	Bond Future	148	0	0	0	0.00
14/10/2013	R206 On 07-November-13	4.31	Put	Bond Future	147	0	0	0	0.00
14/10/2013	R207 On 07-November-13			Bond Future	7.15	103.1835	102.8619	103.1835	21,283.00
14/10/2013	R207 On 07-November-13	6.71	Call	Bond Future	238	0	0	0	0.00
14/10/2013	R207 On 07-November-13	6.70	Call	Bond Future	229	0	0	0	0.00
14/10/2013	R207 On 07-November-13	6.69	Call	Bond Future	220	0	0	0	0.00
14/10/2013	R207 On 07-November-13	6.70	Put	Bond Future	2461	2	2	2	0.00
14/10/2013	R207 On 07-November-13	6.71	Put	Bond Future	2419	2	2	2	0.00
14/10/2013	R207 On 07-November-13	6.69	Put	Bond Future	2503	2	3	2	0.00
14/10/2013	R207 On 06-February-14			Bond Future	7.24	100.9019	100.5760	100.9019	0.00
14/10/2013	R207 On 06-February-14	6.65	Call	Bond Future	927	1	1	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
14/10/2013	R207 On 06-February-14	6.66	Call	Bond Future	942	1	1	1	0.00
14/10/2013	R207 On 06-February-14	6.64	Call	Bond Future	913	1	1	1	0.00
14/10/2013	R207 On 06-February-14	6.65	Put	Bond Future	3784	4	4	4	0.00
14/10/2013	R207 On 06-February-14	6.64	Put	Bond Future	3819	4	4	4	0.00
14/10/2013	R207 On 06-February-14	6.66	Put	Bond Future	3749	4	4	4	0.00
14/10/2013	R207 On 08-May-14			Bond Future	7.34	102.2651	101.9334	102.2651	0.00
14/10/2013	R207 On 08-May-14	6.20	Call	Bond Future	851	1	1	1	0.00
14/10/2013	R207 On 08-May-14	6.21	Call	Bond Future	861	1	1	1	0.00
14/10/2013	R207 On 08-May-14	6.19	Call	Bond Future	841	1	1	1	0.00
14/10/2013	R207 On 08-May-14	6.20	Put	Bond Future	6227	6	6	6	0.00
14/10/2013	R207 On 08-May-14	6.19	Put	Bond Future	6265	6	6	6	0.00
14/10/2013	R207 On 08-May-14	6.21	Put	Bond Future	6188	6	6	6	0.00
14/10/2013	R207 On 07-August-14			Bond Future	7.44	100.0552	99.7202	100.0552	0.00
14/10/2013	R207 On 07-August-14	7.69	Call	Bond Future	3770	4	4	4	0.00
14/10/2013	R207 On 07-August-14	7.71	Call	Bond Future	3818	4	4	4	0.00
14/10/2013	R207 On 07-August-14	7.70	Call	Bond Future	3794	4	4	4	0.00
14/10/2013	R207 On 07-August-14	7.70	Put	Bond Future	2652	3	3	3	0.00
14/10/2013	R207 On 07-August-14	7.69	Put	Bond Future	2671	3	3	3	0.00
14/10/2013	R207 On 07-August-14	7.71	Put	Bond Future	2633	3	3	3	0.00
14/10/2013	R208 On 07-November-13			Bond Future	7.30	98.0781	97.6908	98.0781	10,578.00
14/10/2013	R208 On 07-November-13	6.80	Call	Bond Future	169	0	0	0	0.00
14/10/2013	R208 On 07-November-13	7.50	Call	Bond Future	1647	2	2	2	0.00
14/10/2013	R208 On 07-November-13	6.79	Call	Bond Future	162	0	0	0	0.00
14/10/2013	R208 On 07-November-13	6.81	Call	Bond Future	177	0	0	0	0.00
14/10/2013	R208 On 07-November-13	7.50	Put	Bond Future	550	0	1	0	1,520.00
14/10/2013	R208 On 07-November-13	6.79	Put	Bond Future	3029	3	3	3	0.00
14/10/2013	R208 On 07-November-13	6.81	Put	Bond Future	2930	3	3	3	0.00
14/10/2013	R208 On 07-November-13	6.80	Put	Bond Future	2979	3	3	3	0.00
14/10/2013	R208 On 06-February-14			Bond Future	7.39	99.3684	98.9761	99.3684	0.00
14/10/2013	R208 On 06-February-14	6.74	Call	Bond Future	904	1	1	1	0.00
14/10/2013	R208 On 06-February-14	6.75	Call	Bond Future	919	1	1	1	0.00
14/10/2013	R208 On 06-February-14	6.76	Call	Bond Future	934	1	1	1	0.00
14/10/2013	R208 On 06-February-14	6.76	Put	Bond Future	4376	4	4	4	0.00
14/10/2013	R208 On 06-February-14	6.75	Put	Bond Future	4417	4	4	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
14/10/2013	R208 On 06-February-14	6.74	Put	Bond Future	4458	4	4	4	0.00
14/10/2013	R208 On 08-May-14			Bond Future	7.48	97.3143	96.9152	97.3143	0.00
14/10/2013	R208 On 08-May-14	6.29	Call	Bond Future	803	1	1	1	0.00
14/10/2013	R208 On 08-May-14	6.31	Call	Bond Future	823	1	1	1	0.00
14/10/2013	R208 On 08-May-14	6.30	Call	Bond Future	813	1	1	1	0.00
14/10/2013	R208 On 08-May-14	6.29	Put	Bond Future	7209	7	7	7	0.00
14/10/2013	R208 On 08-May-14	6.31	Put	Bond Future	7118	7	7	7	0.00
14/10/2013	R208 On 08-May-14	6.30	Put	Bond Future	7163	7	7	7	0.00
14/10/2013	R208 On 07-August-14			Bond Future	7.56	98.6758	98.2724	98.6758	0.00
14/10/2013	R208 On 07-August-14	7.80	Call	Bond Future	4054	4	4	4	0.00
14/10/2013	R208 On 07-August-14	7.79	Call	Bond Future	4026	4	4	4	0.00
14/10/2013	R208 On 07-August-14	7.81	Call	Bond Future	4082	4	4	4	0.00
14/10/2013	R208 On 07-August-14	7.80	Put	Bond Future	2882	3	3	3	0.00
14/10/2013	R208 On 07-August-14	7.81	Put	Bond Future	2860	3	3	3	0.00
14/10/2013	R208 On 07-August-14	7.79	Put	Bond Future	2903	3	3	3	0.00
14/10/2013	R209 On 07-November-13			Bond Future	8.77	76.9618	76.2121	76.9618	19,784.00
14/10/2013	R209 On 07-November-13	9.40	Call	Bond Future	4936	6	5	6	0.00
14/10/2013	R209 On 07-November-13	8.65	Call	Bond Future	1179	2	1	2	0.00
14/10/2013	R209 On 07-November-13	8.79	Call	Bond Future	1684	2	2	2	0.00
14/10/2013	R209 On 07-November-13	8.80	Call	Bond Future	1724	2	2	2	0.00
14/10/2013	R209 On 07-November-13	8.81	Call	Bond Future	1765	2	2	2	0.00
14/10/2013	R209 On 07-November-13	9.25	Call	Bond Future	4021	5	4	5	0.00
14/10/2013	R209 On 07-November-13	9.50	Call	Bond Future	5567	6	6	6	0.00
14/10/2013	R209 On 07-November-13	9.70	Call	Bond Future	6853	8	7	8	0.00
14/10/2013	R209 On 07-November-13	9.40	Put	Bond Future	227	0	0	0	5,000.00
14/10/2013	R209 On 07-November-13	8.79	Put	Bond Future	1515	1	2	1	0.00
14/10/2013	R209 On 07-November-13	8.65	Put	Bond Future	2117	2	2	2	4,700.00
14/10/2013	R209 On 07-November-13	8.81	Put	Bond Future	1441	1	1	1	0.00
14/10/2013	R209 On 07-November-13	9.25	Put	Bond Future	388	0	0	0	1,000.00
14/10/2013	R209 On 07-November-13	9.70	Put	Bond Future	68	0	0	0	1,520.00
14/10/2013	R209 On 07-November-13	8.80	Put	Bond Future	1478	1	1	1	0.00
14/10/2013	R209 On 07-November-13	9.50	Put	Bond Future	155	0	0	0	980.00
14/10/2013	R209 On 06-February-14			Bond Future	8.85	77.9744	77.2148	77.9744	0.00
14/10/2013	R209 On 06-February-14	8.54	Call	Bond Future	2544	3	3	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
14/10/2013	R209 On 06-February-14	8.56	Call	Bond Future	2606	3	3	3	0.00
14/10/2013	R209 On 06-February-14	8.55	Call	Bond Future	2575	3	3	3	0.00
14/10/2013	R209 On 06-February-14	8.54	Put	Bond Future	5015	5	5	5	0.00
14/10/2013	R209 On 06-February-14	8.55	Put	Bond Future	4965	5	5	5	0.00
14/10/2013	R209 On 06-February-14	8.56	Put	Bond Future	4915	5	5	5	0.00
14/10/2013	R209 On 08-May-14			Bond Future	8.93	75.8829	75.1118	75.8829	0.00
14/10/2013	R209 On 08-May-14	7.86	Call	Bond Future	1752	2	2	2	0.00
14/10/2013	R209 On 08-May-14	7.85	Call	Bond Future	1733	2	2	2	0.00
14/10/2013	R209 On 08-May-14	7.84	Call	Bond Future	1714	2	2	2	0.00
14/10/2013	R209 On 08-May-14	7.85	Put	Bond Future	10742	10	11	10	0.00
14/10/2013	R209 On 08-May-14	7.84	Put	Bond Future	10814	10	11	10	0.00
14/10/2013	R209 On 08-May-14	7.86	Put	Bond Future	10671	10	11	10	0.00
14/10/2013	R209 On 07-August-14			Bond Future	9.01	76.9446	76.1638	76.9446	0.00
14/10/2013	R209 On 07-August-14	9.05	Call	Bond Future	5879	6	6	6	0.00
14/10/2013	R209 On 07-August-14	9.06	Call	Bond Future	5916	6	6	6	0.00
14/10/2013	R209 On 07-August-14	9.04	Call	Bond Future	5842	6	6	6	0.00
14/10/2013	R209 On 07-August-14	9.06	Put	Bond Future	5573	5	6	5	0.00
14/10/2013	R209 On 07-August-14	9.04	Put	Bond Future	5648	5	6	5	0.00
14/10/2013	R209 On 07-August-14	9.05	Put	Bond Future	5610	5	6	5	0.00
14/10/2013	R210 On 07-November-13			Bond Future	158.24	158.1987	158.2390	158.1987	1,449.00
14/10/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R210 On 07-November-13	159.99	Put	Bond Future	1751	2	2	2	0.00
14/10/2013	R210 On 07-November-13	160.00	Put	Bond Future	1761	2	2	2	0.00
14/10/2013	R210 On 07-November-13	160.01	Put	Bond Future	1771	2	2	2	0.00
14/10/2013	R211 On 07-November-13			Bond Future	128.63	128.6040	128.6305	128.6040	522.00
14/10/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R211 On 07-November-13	130.00	Put	Bond Future	1370	1	1	1	0.00
14/10/2013	R211 On 07-November-13	130.01	Put	Bond Future	1380	1	1	1	0.00
14/10/2013	R211 On 07-November-13	129.99	Put	Bond Future	1360	1	1	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
14/10/2013	R212 On 07-November-13			Bond Future	131.22	131.1853	131.2169	131.1853	21,791.00
14/10/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R212 On 07-November-13	133.00	Put	Bond Future	1783	2	2	2	0.00
14/10/2013	R212 On 07-November-13	133.01	Put	Bond Future	1793	2	2	2	0.00
14/10/2013	R212 On 07-November-13	132.99	Put	Bond Future	1773	2	2	2	0.00
14/10/2013	R213 On 07-November-13			Bond Future	8.58	88.0872	87.2823	88.0872	19,468.00
14/10/2013	R213 On 07-November-13	8.61	Call	Bond Future	1735	2	2	2	0.00
14/10/2013	R213 On 07-November-13	8.60	Call	Bond Future	1694	2	2	2	0.00
14/10/2013	R213 On 07-November-13	8.59	Call	Bond Future	1653	2	2	2	0.00
14/10/2013	R213 On 07-November-13	8.60	Put	Bond Future	1536	1	2	1	0.00
14/10/2013	R213 On 07-November-13	8.61	Put	Bond Future	1497	1	1	1	0.00
14/10/2013	R213 On 07-November-13	8.59	Put	Bond Future	1575	1	2	1	0.00
14/10/2013	R213 On 06-February-14			Bond Future	8.67	89.2461	88.4307	89.2461	0.00
14/10/2013	R213 On 06-February-14	8.29	Call	Bond Future	2461	3	2	3	0.00
14/10/2013	R213 On 06-February-14	8.30	Call	Bond Future	2491	3	2	3	0.00
14/10/2013	R213 On 06-February-14	8.31	Call	Bond Future	2521	3	3	3	0.00
14/10/2013	R213 On 06-February-14	8.30	Put	Bond Future	5478	5	5	5	0.00
14/10/2013	R213 On 06-February-14	8.31	Put	Bond Future	5426	5	5	5	0.00
14/10/2013	R213 On 06-February-14	8.29	Put	Bond Future	5531	5	6	5	0.00
14/10/2013	R213 On 08-May-14			Bond Future	8.76	86.9135	86.0856	86.9135	0.00
14/10/2013	R213 On 08-May-14	7.64	Call	Bond Future	1736	2	2	2	0.00
14/10/2013	R213 On 08-May-14	7.66	Call	Bond Future	1775	2	2	2	0.00
14/10/2013	R213 On 08-May-14	7.65	Call	Bond Future	1755	2	2	2	0.00
14/10/2013	R213 On 08-May-14	7.65	Put	Bond Future	10972	10	11	10	0.00
14/10/2013	R213 On 08-May-14	7.64	Put	Bond Future	11043	10	11	10	0.00
14/10/2013	R213 On 08-May-14	7.66	Put	Bond Future	10902	10	11	10	0.00
14/10/2013	R213 On 07-August-14			Bond Future	8.84	88.1294	87.2912	88.1294	0.00
14/10/2013	R213 On 07-August-14	8.84	Call	Bond Future	5892	6	6	6	0.00
14/10/2013	R213 On 07-August-14	8.86	Call	Bond Future	5965	6	6	6	0.00
14/10/2013	R213 On 07-August-14	8.85	Call	Bond Future	5928	6	6	6	0.00
14/10/2013	R213 On 07-August-14	8.86	Put	Bond Future	5811	5	6	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
14/10/2013	R213 On 07-August-14	8.85	Put	Bond Future	5850	6	6	6	0.00
14/10/2013	R213 On 07-August-14	8.84	Put	Bond Future	5890	6	6	6	0.00
14/10/2013	R214 On 07-November-13			Bond Future	8.95	77.1998	76.3911	77.1998	2,427.00
14/10/2013	R214 On 07-November-13	7.81	Call	Bond Future	16	0	0	0	0.00
14/10/2013	R214 On 07-November-13	7.80	Call	Bond Future	15	0	0	0	0.00
14/10/2013	R214 On 07-November-13	7.79	Call	Bond Future	14	0	0	0	0.00
14/10/2013	R214 On 07-November-13	7.80	Put	Bond Future	10317	10	10	10	0.00
14/10/2013	R214 On 07-November-13	7.81	Put	Bond Future	10219	9	10	9	0.00
14/10/2013	R214 On 07-November-13	7.79	Put	Bond Future	10415	10	10	10	0.00
14/10/2013	R214 On 06-February-14			Bond Future	9.04	78.2154	77.3961	78.2154	0.00
14/10/2013	R214 On 06-February-14	9.01	Call	Bond Future	3788	4	4	4	0.00
14/10/2013	R214 On 06-February-14	9.00	Call	Bond Future	3750	4	4	4	0.00
14/10/2013	R214 On 06-February-14	8.99	Call	Bond Future	3713	4	4	4	0.00
14/10/2013	R214 On 06-February-14	9.00	Put	Bond Future	4083	4	4	4	0.00
14/10/2013	R214 On 06-February-14	8.99	Put	Bond Future	4125	4	4	4	0.00
14/10/2013	R214 On 06-February-14	9.01	Put	Bond Future	4041	4	4	4	0.00
14/10/2013	R248 On 07-November-13			Bond Future	9.01	100.0344	98.9951	100.0344	10,220.00
14/10/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
14/10/2013	R248 On 07-November-13	7.86	Put	Bond Future	13268	12	13	12	0.00
14/10/2013	R248 On 07-November-13	7.85	Put	Bond Future	13397	12	13	12	0.00
14/10/2013	R248 On 07-November-13	7.84	Put	Bond Future	13526	12	14	12	0.00
14/10/2013	R248 On 06-February-14			Bond Future	9.10	101.3505	100.2974	101.3505	0.00
14/10/2013	R248 On 06-February-14	9.11	Call	Bond Future	103	1	0	1	0.00
14/10/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	1	0	1	0.00
14/10/2013	R248 On 06-February-14	9.10	Call	Bond Future	2	1	0	1	0.00
14/10/2013	R248 On 06-February-14	9.09	Put	Bond Future	99	0	0	0	0.00
14/10/2013	R248 On 06-February-14	9.10	Put	Bond Future	0	0	0	0	0.00
14/10/2013	R248 On 06-February-14	9.11	Put	Bond Future	0	0	0	0	0.00