



JOHANNESBURG STOCK EXCHANGE

Interest Rates & Currency Derivatives

Derivatives Monthly Statistics Report

For August 2013

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	2025 On 07-November-13			Bond Future	108.56	108.5809	108.5607	108.5809	0.00
19/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
19/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
19/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
19/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	2449	2	2449	2	0.00
19/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	2439	2	2439	2	0.00
19/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	2429	2	2429	2	0.00
19/08/2013	2038 On 07-November-13			Bond Future	104.71	104.7262	104.7083	104.7262	0.00

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19/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
19/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
19/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
19/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	5282	5	5282	5	0.00
19/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	5292	5	5292	5	0.00
19/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	5302	5	5302	5	0.00
19/08/2013	2050 On 07-November-13			Bond Future	106.85	106.8631	106.8453	106.8631	122.00
19/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
19/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
19/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
19/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	3155	3	3155	3	0.00
19/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	3165	3	3165	3	0.00
19/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	3145	3	3145	3	0.00
19/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	AL37 On 07-November-13			Index Future	401.88	405.8200	401.8750	405.8200	0.00
19/08/2013	AL37 On 06-February-14			Index Future	407.15	411.1450	407.1480	411.1450	0.00
19/08/2013	AL7T On 07-November-13			Index Future	469.06	476.2810	469.0580	476.2810	1.00
19/08/2013	AL7T On 06-February-14			Index Future	475.21	482.5310	475.2130	482.5310	0.00
19/08/2013	ALBI On 07-November-13			Index Future	420.98	425.9270	420.9830	425.9270	770.00
19/08/2013	ALBI On 06-February-14			Index Future	426.51	431.5160	426.5070	431.5160	73.00
19/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2013	EL28 On 07-November-13			Bond Future	108.86	108.8809	108.8624	108.8809	0.00
19/08/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
19/08/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
19/08/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
19/08/2013	EL28 On 07-November-13	110.00	Put	Bond Future	1138	1	1138	1	0.00
19/08/2013	EL28 On 07-November-13	110.01	Put	Bond Future	1148	1	1148	1	0.00
19/08/2013	EL28 On 07-November-13	109.99	Put	Bond Future	1128	1	1128	1	0.00
19/08/2013	ES33 On 07-November-13			Bond Future	10.15	79.9197	10.1503	79.9197	6,292.00
19/08/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
19/08/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
19/08/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
19/08/2013	ES33 On 07-November-13	8.49	Put	Bond Future	13031	12	13031	12	0.00
19/08/2013	ES33 On 07-November-13	8.50	Put	Bond Future	12943	12	12943	12	0.00
19/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	12855	12	12855	12	0.00
19/08/2013	ES33 On 06-February-14			Bond Future	10.29	80.9685	10.2888	80.9685	0.00
19/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
19/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
19/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00

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19/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	5294	4	5294	4	0.00
19/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	5219	4	5219	4	0.00
19/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	5370	4	5370	4	0.00
19/08/2013	GOVI On 07-November-13			GOVI	420.77	425.6820	420.7740	425.6820	107.00
19/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
19/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
19/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
19/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	252360	20	252360	20	0.00
19/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	252260	20	252260	20	0.00
19/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	252160	20	252160	20	0.00
19/08/2013	GOVI On 06-February-14			GOVI	426.30	431.2680	426.2950	431.2680	268.00
19/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
19/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
19/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
19/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	137050	9	137050	9	0.00
19/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	136950	9	136950	9	0.00
19/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	137150	9	137150	9	0.00
19/08/2013	GOVI On 08-May-14			GOVI	432.04	437.0750	432.0350	437.0750	0.00
19/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
19/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
19/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
19/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	99650	5	99650	5	0.00
19/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	99750	5	99750	5	0.00
19/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	99550	5	99550	5	0.00
19/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2013	IGOV On 07-November-13			Index Future	194.91	195.1690	194.9050	195.1690	1,078.00
19/08/2013	IGOV On 06-February-14			Index Future	197.49	197.7540	197.4860	197.7540	166.00
19/08/2013	ILBI On 07-November-13			Index Future	527.86	527.0110	527.8580	527.0110	0.00
19/08/2013	ILBI On 06-February-14			Index Future	535.00	534.1400	534.9990	534.1400	186.00
19/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

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19/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/08/2013	JBAF On 21-August-13			Jibar Tradeable Future	5.14	94.8600	5.1400	94.8600	0.00
19/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.18	94.8500	5.1800	94.8500	700.00
19/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.24	94.8100	5.2400	94.8100	0.00
19/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.32	94.7500	5.3200	94.7500	0.00
19/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.50	94.6300	5.5000	94.6300	1,500.00
19/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.59	94.5500	5.5900	94.5500	1,000.00
19/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.55	94.4500	5.5500	94.4500	0.00
19/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.92	94.2500	5.9200	94.2500	400.00
19/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.29	93.8900	6.2900	93.8900	1,000.00
19/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.64	93.5600	6.6400	93.5600	0.00
19/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	6.92	93.2800	6.9200	93.2800	0.00
19/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.22	92.9800	7.2200	92.9800	250.00
19/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.51	92.7200	7.5100	92.7200	0.00
19/08/2013	R023 On 07-November-13			Bond Future	8.38	99.3362	8.3763	99.3362	11,644.00
19/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	12616	11	12616	11	0.00
19/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	12543	11	12543	11	0.00
19/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	12689	11	12689	11	0.00
19/08/2013	R023 On 06-February-14			Bond Future	8.50	100.6398	8.5004	100.6398	0.00
19/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	4032	2	4032	2	0.00
19/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	4096	2	4096	2	0.00
19/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	3968	2	3968	2	0.00
19/08/2013	R157 On 07-November-13			Bond Future	6.53	114.4540	6.5323	114.4540	31,050.00
19/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	111	0	111	0	0.00
19/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	108	0	108	0	0.00
19/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	114	0	114	0	0.00
19/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1848	2	1848	2	0.00
19/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1832	1	1832	1	0.00

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19/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1864	2	1864	2	0.00
19/08/2013	R157 On 06-February-14			Bond Future	6.76	115.9559	6.7597	115.9559	100.00
19/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	242	0	242	0	0.00
19/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	245	0	245	0	0.00
19/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	249	0	249	0	0.00
19/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	2023	2	2023	2	0.00
19/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	2036	2	2036	2	0.00
19/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	2010	2	2010	2	0.00
19/08/2013	R157 On 08-May-14			Bond Future	7.03	110.7092	7.0266	110.7092	0.00
19/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	96	0	96	0	0.00
19/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	94	0	94	0	0.00
19/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	93	0	93	0	0.00
19/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2568	2	2568	2	0.00
19/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2580	2	2580	2	0.00
19/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2556	2	2556	2	0.00
19/08/2013	R157 On 07-August-14			Bond Future	7.40	112.2087	7.4007	112.2087	0.00
19/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	605	1	605	1	0.00
19/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	609	1	609	1	0.00
19/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	613	1	613	1	0.00
19/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1323	1	1323	1	0.00
19/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1316	1	1316	1	0.00
19/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1309	1	1309	1	0.00
19/08/2013	R186 On 07-November-13			Bond Future	8.68	119.9519	8.6809	119.9519	56,778.00
19/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1494	2	1494	2	0.00
19/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	2600	4	2600	4	0.00
19/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	3616	5	3616	5	0.00
19/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	58	0	58	0	1,000.00
19/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	4817	6	4817	6	0.00
19/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	1790	3	1790	3	0.00
19/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	26	0	26	0	5,290.00
19/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1545	2	1545	2	0.00
19/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1168	2	1168	2	1,000.00
19/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1519	2	1519	2	0.00
19/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	7167	6	7167	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	3031	2	3031	2	1,030.00
19/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	6223	5	6223	5	0.00
19/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	4152	3	4152	3	4,000.00
19/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	5536	5	5536	5	250.00
19/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	18269	17	18269	17	0.00
19/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	20884	19	20884	19	0.00
19/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	6159	5	6159	5	0.00
19/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	6095	5	6095	5	0.00
19/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	2151	2	2151	2	1,200.00
19/08/2013	R186 On 06-February-14			Bond Future	8.80	116.2367	8.7954	116.2367	100.00
19/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1612	2	1612	2	0.00
19/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1592	2	1592	2	0.00
19/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1632	2	1632	2	0.00
19/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	10705	9	10705	9	0.00
19/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	10777	10	10777	10	0.00
19/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	10850	10	10850	10	0.00
19/08/2013	R186 On 08-May-14			Bond Future	8.91	117.8024	8.9118	117.8024	0.00
19/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1168	2	1168	2	0.00
19/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1155	1	1155	1	0.00
19/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1181	2	1181	2	0.00
19/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	17219	16	17219	16	0.00
19/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	17303	16	17303	16	0.00
19/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	17388	16	17388	16	0.00
19/08/2013	R186 On 07-August-14			Bond Future	9.03	114.1074	9.0314	114.1074	0.00
19/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4085	5	4085	5	0.00
19/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4143	5	4143	5	0.00
19/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4114	5	4114	5	0.00
19/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	10117	9	10117	9	0.00
19/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	10173	9	10173	9	0.00
19/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	10061	9	10061	9	0.00
19/08/2013	R197 On 07-November-13			Bond Future	277.46	277.5171	277.4644	277.5171	2,097.00
19/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	2536	2	2536	2	0.00
19/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	2546	2	2546	2	0.00
19/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	2526	2	2526	2	0.00
19/08/2013	R201 On 07-November-13			Bond Future	5.61	106.8836	5.6078	106.8836	0.00
19/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	69	0	69	0	0.00
19/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	71	0	71	0	0.00
19/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	72	0	72	0	0.00
19/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	953	1	953	1	0.00
19/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	944	1	944	1	0.00
19/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	963	1	963	1	0.00
19/08/2013	R201 On 06-February-14			Bond Future	5.70	103.8784	5.7025	103.8784	0.00
19/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	250	0	250	0	0.00
19/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	256	0	256	0	0.00
19/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	253	0	253	0	0.00
19/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	636	1	636	1	0.00
19/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	631	1	631	1	0.00
19/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	642	1	642	1	0.00
19/08/2013	R201 On 08-May-14			Bond Future	5.82	105.2776	5.8213	105.2776	0.00
19/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	60	0	60	0	0.00
19/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	61	0	61	0	0.00
19/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	59	0	59	0	0.00
19/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	700	1	700	1	0.00
19/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	706	1	706	1	0.00
19/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	711	1	711	1	0.00
19/08/2013	R201 On 07-August-14			Bond Future	6.03	102.2947	6.0277	102.2947	0.00
19/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	191	0	191	0	0.00
19/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	194	0	194	0	0.00
19/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	193	0	193	0	0.00
19/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	457	0	457	0	0.00
19/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	454	0	454	0	0.00
19/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	452	0	452	0	0.00
19/08/2013	R202 On 07-November-13			Bond Future	204.09	204.1236	204.0883	204.1236	43,251.00
19/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	4912	5	4912	5	0.00
19/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	4922	5	4922	5	0.00
19/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	4902	5	4902	5	0.00
19/08/2013	R203 On 07-November-13			Bond Future	7.28	105.3164	7.2845	105.3164	19,620.00
19/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	62	0	62	0	0.00
19/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	66	0	66	0	0.00
19/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	64	0	64	0	0.00
19/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	102260	103	102260	103	0.00
19/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	26	0	26	0	15.00
19/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	4498	4	4498	4	0.00
19/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	4465	4	4465	4	0.00
19/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
19/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	4532	4	4532	4	0.00
19/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	5493	5	5493	5	0.00
19/08/2013	R203 On 06-February-14			Bond Future	7.45	106.6985	7.4509	106.6985	0.00
19/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	251	0	251	0	0.00
19/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	259	0	259	0	0.00
19/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	180	0	180	0	16.00
19/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	255	0	255	0	0.00
19/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	4480	4	4480	4	0.00
19/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5040	4	5040	4	0.00
19/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	4451	4	4451	4	0.00
19/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	4423	4	4423	4	0.00
19/08/2013	R203 On 08-May-14			Bond Future	7.62	103.9747	7.6225	103.9747	0.00
19/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	165	0	165	0	0.00
19/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	170	0	170	0	0.00
19/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	168	0	168	0	0.00
19/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1360	2	1360	2	16.00
19/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	5880	5	5880	5	0.00
19/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2015	2	2015	2	0.00
19/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	5822	5	5822	5	0.00
19/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	5851	5	5851	5	0.00
19/08/2013	R203 On 07-August-14			Bond Future	7.82	105.3830	7.8161	105.3830	0.00

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19/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1347	2	1347	2	0.00
19/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1336	2	1336	2	0.00
19/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1325	2	1325	2	0.00
19/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	2753	2	2753	2	0.00
19/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	2736	2	2736	2	0.00
19/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	2769	2	2769	2	0.00
19/08/2013	R204 On 07-November-13			Bond Future	7.53	106.1776	7.5280	106.1776	29,092.00
19/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	125	0	125	0	0.00
19/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	629	1	629	1	0.00
19/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	129	0	129	0	0.00
19/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	132	0	132	0	0.00
19/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	5486	5	5486	5	0.00
19/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	2891	2	2891	2	1,270.00
19/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	5444	5	5444	5	0.00
19/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	5527	5	5527	5	0.00
19/08/2013	R204 On 06-February-14			Bond Future	7.67	103.5410	7.6674	103.5410	0.00
19/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	417	1	417	1	0.00
19/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	430	1	430	1	0.00
19/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	423	1	423	1	0.00
19/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	5724	5	5724	5	0.00
19/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	5688	5	5688	5	0.00
19/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	5652	5	5652	5	0.00
19/08/2013	R204 On 08-May-14			Bond Future	7.81	104.9357	7.8147	104.9357	0.00
19/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	403	1	403	1	0.00
19/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	397	1	397	1	0.00
19/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	408	1	408	1	0.00
19/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	7476	7	7476	7	0.00
19/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	7403	6	7403	6	0.00
19/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	7440	7	7440	7	0.00
19/08/2013	R204 On 07-August-14			Bond Future	7.98	102.3260	7.9751	102.3260	0.00
19/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1955	2	1955	2	0.00
19/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1925	2	1925	2	0.00
19/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1940	2	1940	2	0.00
19/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	3888	3	3888	3	0.00

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19/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	3844	3	3844	3	0.00
19/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	3866	3	3866	3	0.00
19/08/2013	R206 On 07-November-13			Bond Future	6.05	102.7158	6.0544	102.7158	0.00
19/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	6	0	6	0	0.00
19/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	7	0	0.00
19/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	7	0	0.00
19/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	322	0	322	0	0.00
19/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	320	0	320	0	0.00
19/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	318	0	318	0	0.00
19/08/2013	R207 On 07-November-13			Bond Future	7.86	100.6106	7.8579	100.6106	27,380.00
19/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	227	0	227	0	0.00
19/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	221	0	221	0	0.00
19/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	216	0	216	0	0.00
19/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	5897	5	5897	5	0.00
19/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	5851	5	5851	5	0.00
19/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	5942	5	5942	5	0.00
19/08/2013	R207 On 06-February-14			Bond Future	7.99	98.2918	7.9917	98.2918	0.00
19/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	508	1	508	1	0.00
19/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	516	1	516	1	0.00
19/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	501	1	501	1	0.00
19/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	6856	6	6856	6	0.00
19/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	6898	6	6898	6	0.00
19/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	6814	6	6814	6	0.00
19/08/2013	R207 On 08-May-14			Bond Future	8.13	99.6158	8.1340	99.6158	0.00
19/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	520	1	520	1	0.00
19/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	526	1	526	1	0.00
19/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	515	1	515	1	0.00
19/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	9438	8	9438	8	0.00
19/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	9480	8	9480	8	0.00
19/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	9395	8	9395	8	0.00
19/08/2013	R207 On 07-August-14			Bond Future	8.29	97.3249	8.2869	97.3249	0.00
19/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2400	3	2400	3	0.00
19/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2434	3	2434	3	0.00
19/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2417	3	2417	3	0.00

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19/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	4910	4	4910	4	0.00
19/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	4936	4	4936	4	0.00
19/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	4884	4	4884	4	0.00
19/08/2013	R208 On 07-November-13			Bond Future	8.03	95.1466	8.0323	95.1466	14,428.00
19/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	166	0	166	0	0.00
19/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	795	1	795	1	0.00
19/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	162	0	162	0	0.00
19/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	170	0	170	0	0.00
19/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	3640	3	3640	3	1,520.00
19/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	6972	6	6972	6	0.00
19/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	6866	6	6866	6	0.00
19/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	6919	6	6919	6	0.00
19/08/2013	R208 On 06-February-14			Bond Future	8.16	96.3952	8.1566	96.3952	0.00
19/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	452	1	452	1	0.00
19/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	459	1	459	1	0.00
19/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	466	1	466	1	0.00
19/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	7906	7	7906	7	0.00
19/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	7955	7	7955	7	0.00
19/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	8004	7	8004	7	0.00
19/08/2013	R208 On 08-May-14			Bond Future	8.28	94.2971	8.2828	94.2971	0.00
19/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	363	1	363	1	0.00
19/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	373	1	373	1	0.00
19/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	368	1	368	1	0.00
19/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	10824	10	10824	10	0.00
19/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	10722	9	10722	9	0.00
19/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	10773	10	10773	10	0.00
19/08/2013	R208 On 07-August-14			Bond Future	8.42	95.5743	8.4161	95.5743	0.00
19/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2384	3	2384	3	0.00
19/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2366	3	2366	3	0.00
19/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2403	3	2403	3	0.00
19/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5366	5	5366	5	0.00
19/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5335	5	5335	5	0.00
19/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5397	5	5397	5	0.00
19/08/2013	R209 On 07-November-13			Bond Future	9.51	71.8510	9.5093	71.8510	18,862.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	869	1	869	1	0.00
19/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1105	1	1105	1	0.00
19/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	2627	3	2627	3	0.00
19/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1123	1	1123	1	0.00
19/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2173	3	2173	3	0.00
19/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1141	2	1141	2	0.00
19/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	2956	4	2956	4	0.00
19/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	3676	4	3676	4	0.00
19/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	6413	6	6413	6	0.00
19/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	3395	3	3395	3	5,000.00
19/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	7284	6	7284	6	4,700.00
19/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	6294	6	6294	6	0.00
19/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	4017	3	4017	3	1,000.00
19/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	2367	2	2367	2	1,520.00
19/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	6353	6	6353	6	0.00
19/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	3021	3	3021	3	980.00
19/08/2013	R209 On 06-February-14			Bond Future	9.62	72.7940	9.6157	72.7940	0.00
19/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1539	2	1539	2	0.00
19/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1576	2	1576	2	0.00
19/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1557	2	1557	2	0.00
19/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	9562	9	9562	9	0.00
19/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	9498	9	9498	9	0.00
19/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	9436	9	9436	9	0.00
19/08/2013	R209 On 08-May-14			Bond Future	9.72	70.6296	9.7217	70.6296	0.00
19/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1065	1	1065	1	0.00
19/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1054	1	1054	1	0.00
19/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1042	1	1042	1	0.00
19/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	15691	15	15691	15	0.00
19/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	15770	15	15770	15	0.00
19/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	15612	15	15612	15	0.00
19/08/2013	R209 On 07-August-14			Bond Future	9.83	71.5863	9.8296	71.5863	0.00
19/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	3860	4	3860	4	0.00
19/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	3886	4	3886	4	0.00
19/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	3835	4	3835	4	0.00

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19/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	9281	9	9281	9	0.00
19/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	9379	9	9379	9	0.00
19/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	9330	9	9330	9	0.00
19/08/2013	R210 On 07-November-13			Bond Future	154.58	154.6054	154.5780	154.6054	1,237.00
19/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	5412	5	5412	5	0.00
19/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	5422	5	5422	5	0.00
19/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	5432	5	5432	5	0.00
19/08/2013	R211 On 07-November-13			Bond Future	129.46	129.4874	129.4570	129.4874	522.00
19/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	543	1	543	1	0.00
19/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	553	1	553	1	0.00
19/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	533	1	533	1	0.00
19/08/2013	R212 On 07-November-13			Bond Future	129.89	130.8074	129.8944	130.8074	21,791.00
19/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	3106	2	3106	2	0.00
19/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	3116	2	3116	2	0.00
19/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	3096	2	3096	2	0.00
19/08/2013	R213 On 07-November-13			Bond Future	9.33	82.8133	9.3347	82.8133	11,566.00
19/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1060	1	1060	1	0.00
19/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1042	1	1042	1	0.00
19/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1024	1	1024	1	0.00
19/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	6624	6	6624	6	0.00
19/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	6562	6	6562	6	0.00
19/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	6686	6	6686	6	0.00
19/08/2013	R213 On 06-February-14			Bond Future	9.45	83.9000	9.4497	83.9000	0.00
19/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1498	2	1498	2	0.00
19/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1516	2	1516	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1533	2	1533	2	0.00
19/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	10321	9	10321	9	0.00
19/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	10256	9	10256	9	0.00
19/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	10386	9	10386	9	0.00
19/08/2013	R213 On 08-May-14			Bond Future	9.56	81.4918	9.5601	81.4918	0.00
19/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1057	1	1057	1	0.00
19/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1080	1	1080	1	0.00
19/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1068	1	1068	1	0.00
19/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	16184	15	16184	15	0.00
19/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	16262	15	16262	15	0.00
19/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	16106	15	16106	15	0.00
19/08/2013	R213 On 07-August-14			Bond Future	9.67	82.5956	9.6746	82.5956	0.00
19/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	3843	4	3843	4	0.00
19/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	3894	4	3894	4	0.00
19/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	3869	4	3869	4	0.00
19/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	9759	9	9759	9	0.00
19/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	9809	9	9809	9	0.00
19/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	9860	9	9860	9	0.00
19/08/2013	R214 On 07-November-13			Bond Future	9.65	72.0533	9.6504	72.0533	577.00
19/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	103	0	103	0	0.00
19/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	100	0	100	0	0.00
19/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	98	0	98	0	0.00
19/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	15655	15	15655	15	0.00
19/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	15558	15	15558	15	0.00
19/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	15751	15	15751	15	0.00
19/08/2013	R214 On 06-February-14			Bond Future	9.76	72.9989	9.7603	72.9989	0.00
19/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2481	3	2481	3	0.00
19/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2457	3	2457	3	0.00
19/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2433	3	2433	3	0.00
19/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	8114	8	8114	8	0.00
19/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	8170	8	8170	8	0.00
19/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	8058	8	8058	8	0.00
19/08/2013	R248 On 07-November-13			Bond Future	9.69	93.5643	9.6927	93.5643	780.00
19/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	19870	19	19870	19	0.00
19/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	20000	19	20000	19	0.00
19/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	20129	19	20129	19	0.00
19/08/2013	R248 On 06-February-14			Bond Future	9.81	94.7922	9.8055	94.7922	0.00
19/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
19/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	6792	6	6792	6	0.00
19/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	6691	6	6691	6	0.00
19/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	6590	5	6590	5	0.00