



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
22/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	2025 On 07-November-13			Bond Future	107.15	107.8759	107.1464	107.8759	0.00
22/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3864	3	3864	3	0.00
22/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3854	3	3854	3	0.00
22/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3844	3	3844	3	0.00
22/08/2013	2038 On 07-November-13			Bond Future	102.89	104.2486	102.8865	104.2486	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
22/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	7104	6	7104	6	0.00
22/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	7114	6	7114	6	0.00
22/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	7124	6	7124	6	0.00
22/08/2013	2050 On 07-November-13			Bond Future	105.23	105.5005	105.2310	105.5005	122.00
22/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	4769	4	4769	4	0.00
22/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	4779	5	4779	5	0.00
22/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	4759	4	4759	4	0.00
22/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	AL37 On 07-November-13			Index Future	399.21	401.0490	399.2100	401.0490	0.00
22/08/2013	AL37 On 06-February-14			Index Future	404.45	406.3110	404.4480	406.3110	0.00
22/08/2013	AL7T On 07-November-13			Index Future	465.44	467.8490	465.4370	467.8490	1.00
22/08/2013	AL7T On 06-February-14			Index Future	471.54	473.9880	471.5440	473.9880	0.00
22/08/2013	ALBI On 07-November-13			Index Future	419.03	420.6830	419.0330	420.6830	770.00
22/08/2013	ALBI On 06-February-14			Index Future	424.53	426.2030	424.5310	426.2030	73.00
22/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	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
22/08/2013	C202	On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C203	On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C204	On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C206	On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C207	On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C208	On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C209	On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/08/2013	C210	On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C211	On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C212	On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C213	On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	C214	On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	CES1	On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	CS23	On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	CS26	On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	CS33	On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/08/2013	EL28	On 07-November-13			Bond Future	107.97	108.1248	107.9745	108.1248	0.00
22/08/2013	EL28	On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	EL28	On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	EL28	On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	EL28	On 07-November-13	110.01	Put	Bond Future	2036	2	2036	2	0.00
22/08/2013	EL28	On 07-November-13	110.00	Put	Bond Future	2026	2	2026	2	0.00
22/08/2013	EL28	On 07-November-13	109.99	Put	Bond Future	2016	2	2016	2	0.00
22/08/2013	ES33	On 07-November-13			Bond Future	10.15	78.8821	10.1531	78.8821	6,292.00
22/08/2013	ES33	On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33	On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33	On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33	On 07-November-13	8.49	Put	Bond Future	13051	13	13051	13	0.00
22/08/2013	ES33	On 07-November-13	8.50	Put	Bond Future	12963	13	12963	13	0.00
22/08/2013	ES33	On 07-November-13	8.51	Put	Bond Future	12874	13	12874	13	0.00
22/08/2013	ES33	On 06-February-14			Bond Future	10.29	79.9171	10.2917	79.9171	0.00
22/08/2013	ES33	On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33	On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
22/08/2013	ES33	On 06-February-14	9.55	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
22/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	5315	5	5315	5	0.00
22/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	5239	5	5239	5	0.00
22/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	5390	5	5390	5	0.00
22/08/2013	GOVI On 07-November-13			GOVI	418.82	420.5050	418.8230	420.5050	107.00
22/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	271870	26	271870	26	0.00
22/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	271770	25	271770	25	0.00
22/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	271670	25	271670	25	0.00
22/08/2013	GOVI On 06-February-14			GOVI	424.32	426.0230	424.3180	426.0230	268.00
22/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	156820	14	156820	14	0.00
22/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	156720	14	156720	14	0.00
22/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	156920	14	156920	14	0.00
22/08/2013	GOVI On 08-May-14			GOVI	430.03	431.7580	430.0300	431.7580	0.00
22/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
22/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	119700	10	119700	10	0.00
22/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	119800	10	119800	10	0.00
22/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	119600	10	119600	10	0.00
22/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/08/2013	IGOV On 07-November-13			Index Future	192.44	193.8760	192.4380	193.8760	1,078.00
22/08/2013	IGOV On 06-February-14			Index Future	194.99	196.4440	194.9870	196.4440	166.00
22/08/2013	ILBI On 07-November-13			Index Future	524.37	526.1820	524.3680	526.1820	0.00
22/08/2013	ILBI On 06-February-14			Index Future	531.46	533.2980	531.4590	533.2980	186.00
22/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
22/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	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
22/08/2013	J207 On	15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/08/2013	JBAF On	18-September-13			Jibar Tradeable Future	5.20	94.7800	5.2000	94.7800	700.00
22/08/2013	JBAF On	16-October-13			Jibar Tradeable Future	5.29	94.7200	5.2900	94.7200	0.00
22/08/2013	JBAF On	20-November-13			Jibar Tradeable Future	5.32	94.6700	5.3200	94.6700	3,000.00
22/08/2013	JBAF On	18-December-13			Jibar Tradeable Future	5.56	94.5100	5.5600	94.5100	1,500.00
22/08/2013	JBAF On	15-January-14			Jibar Tradeable Future	5.67	94.3900	5.6700	94.3900	1,000.00
22/08/2013	JBAF On	19-February-14			Jibar Tradeable Future	5.88	94.4500	5.8800	94.4500	0.00
22/08/2013	JBAF On	19-March-14			Jibar Tradeable Future	6.09	93.9600	6.0900	93.9600	400.00
22/08/2013	JBAF On	18-June-14			Jibar Tradeable Future	6.46	93.6500	6.4600	93.6500	1,000.00
22/08/2013	JBAF On	17-September-14			Jibar Tradeable Future	6.87	93.2800	6.8700	93.2800	0.00
22/08/2013	JBAF On	17-December-14			Jibar Tradeable Future	7.20	92.9800	7.2000	92.9800	0.00
22/08/2013	JBAF On	18-March-15			Jibar Tradeable Future	7.51	92.6700	7.5100	92.6700	250.00
22/08/2013	JBAF On	17-June-15			Jibar Tradeable Future	7.76	92.4100	7.7600	92.4100	0.00
22/08/2013	R023 On	07-November-13			Bond Future	8.49	97.2960	8.4941	97.2960	11,644.00
22/08/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On	07-November-13	6.50	Put	Bond Future	13344	13	13344	13	0.00
22/08/2013	R023 On	07-November-13	6.51	Put	Bond Future	13271	13	13271	13	0.00
22/08/2013	R023 On	07-November-13	6.49	Put	Bond Future	13417	13	13417	13	0.00
22/08/2013	R023 On	06-February-14			Bond Future	8.62	98.5726	8.6232	98.5726	0.00
22/08/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R023 On	06-February-14	7.85	Put	Bond Future	4770	4	4770	4	0.00
22/08/2013	R023 On	06-February-14	7.84	Put	Bond Future	4833	4	4833	4	0.00
22/08/2013	R023 On	06-February-14	7.86	Put	Bond Future	4706	4	4706	4	0.00
22/08/2013	R157 On	07-November-13			Bond Future	6.64	114.0195	6.6410	114.0195	31,050.00
22/08/2013	R157 On	07-November-13	5.60	Call	Bond Future	74	0	74	0	0.00
22/08/2013	R157 On	07-November-13	5.59	Call	Bond Future	72	0	72	0	0.00
22/08/2013	R157 On	07-November-13	5.61	Call	Bond Future	76	0	76	0	0.00
22/08/2013	R157 On	07-November-13	5.60	Put	Bond Future	2011	2	2011	2	0.00
22/08/2013	R157 On	07-November-13	5.61	Put	Bond Future	1994	2	1994	2	0.00
22/08/2013	R157 On	07-November-13	5.59	Put	Bond Future	2027	2	2027	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
22/08/2013	R157 On 06-February-14			Bond Future	6.89	115.5156	6.8880	115.5156	100.00
22/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	196	0	196	0	0.00
22/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	198	0	198	0	0.00
22/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	201	0	201	0	0.00
22/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	2179	2	2179	2	0.00
22/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	2193	2	2193	2	0.00
22/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	2166	2	2166	2	0.00
22/08/2013	R157 On 08-May-14			Bond Future	7.18	110.2625	7.1815	110.2625	0.00
22/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	80	0	80	0	0.00
22/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	79	0	79	0	0.00
22/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	78	0	78	0	0.00
22/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2759	3	2759	3	0.00
22/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2771	3	2771	3	0.00
22/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2746	3	2746	3	0.00
22/08/2013	R157 On 07-August-14			Bond Future	7.59	111.7559	7.5942	111.7559	0.00
22/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	537	1	537	1	0.00
22/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	541	1	541	1	0.00
22/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	544	1	544	1	0.00
22/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1464	1	1464	1	0.00
22/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1457	1	1457	1	0.00
22/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1450	1	1450	1	0.00
22/08/2013	R186 On 07-November-13			Bond Future	8.74	118.2295	8.7417	118.2295	56,676.00
22/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1374	2	1374	2	0.00
22/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	2414	3	2414	3	0.00
22/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	3367	4	3367	4	0.00
22/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	54	0	54	0	1,000.00
22/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	4513	5	4513	5	0.00
22/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	1650	2	1650	2	0.00
22/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	24	0	24	0	5,290.00
22/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1422	2	1422	2	0.00
22/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1072	1	1072	1	1,000.00
22/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1398	2	1398	2	0.00
22/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	7586	7	7586	7	0.00
22/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	3297	3	3297	3	1,030.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	6619	6	6619	6	0.00
22/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	4481	4	4481	4	4,000.00
22/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	5911	6	5911	6	250.00
22/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	18781	18	18781	18	0.00
22/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	21398	21	21398	21	0.00
22/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	6553	6	6553	6	0.00
22/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	6487	6	6487	6	0.00
22/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	2362	2	2362	2	1,200.00
22/08/2013	R186 On 06-February-14			Bond Future	8.86	114.4916	8.8586	114.4916	100.00
22/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1537	2	1537	2	0.00
22/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1518	2	1518	2	0.00
22/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1557	2	1557	2	0.00
22/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	11151	11	11151	11	0.00
22/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	11224	11	11224	11	0.00
22/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	11298	11	11298	11	0.00
22/08/2013	R186 On 08-May-14			Bond Future	8.98	116.0334	8.9773	116.0334	0.00
22/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1132	1	1132	1	0.00
22/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1119	1	1119	1	0.00
22/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1144	1	1144	1	0.00
22/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	17712	17	17712	17	0.00
22/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	17797	17	17797	17	0.00
22/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	17882	17	17882	17	0.00
22/08/2013	R186 On 07-August-14			Bond Future	9.10	112.3143	9.0995	112.3143	0.00
22/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	3946	4	3946	4	0.00
22/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4004	4	4004	4	0.00
22/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	3975	4	3975	4	0.00
22/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	10515	10	10515	10	0.00
22/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	10571	10	10571	10	0.00
22/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	10458	10	10458	10	0.00
22/08/2013	R197 On 07-November-13			Bond Future	276.06	276.1164	276.0643	276.1164	2,097.00
22/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	3936	4	3936	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
22/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	3946	4	3946	4	0.00
22/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	3926	4	3926	4	0.00
22/08/2013	R201 On 07-November-13			Bond Future	5.59	106.8871	5.5913	106.8871	0.00
22/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	64	0	64	0	0.00
22/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	66	0	66	0	0.00
22/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	68	0	68	0	0.00
22/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	931	1	931	1	0.00
22/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	922	1	922	1	0.00
22/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	940	1	940	1	0.00
22/08/2013	R201 On 06-February-14			Bond Future	5.68	103.8818	5.6811	103.8818	0.00
22/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	248	0	248	0	0.00
22/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	254	0	254	0	0.00
22/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	251	0	251	0	0.00
22/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	616	1	616	1	0.00
22/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	611	1	611	1	0.00
22/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	622	1	622	1	0.00
22/08/2013	R201 On 08-May-14			Bond Future	5.79	105.2807	5.7915	105.2807	0.00
22/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	64	0	64	0	0.00
22/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	65	0	65	0	0.00
22/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	63	0	63	0	0.00
22/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	687	1	687	1	0.00
22/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	692	1	692	1	0.00
22/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	697	1	697	1	0.00
22/08/2013	R201 On 07-August-14			Bond Future	5.98	102.2978	5.9774	102.2978	0.00
22/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	200	0	200	0	0.00
22/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	202	0	202	0	0.00
22/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	201	0	201	0	0.00
22/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	447	0	447	0	0.00
22/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	445	0	445	0	0.00
22/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	443	0	443	0	0.00
22/08/2013	R202 On 07-November-13			Bond Future	199.69	202.4248	199.6857	202.4248	43,251.00
22/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R202 On 07-November-13	209.00	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
22/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	9314	7	9314	7	0.00
22/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	9324	7	9324	7	0.00
22/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	9304	7	9304	7	0.00
22/08/2013	R203 On 07-November-13			Bond Future	7.49	104.2254	7.4947	104.2254	19,620.00
22/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	27	0	27	0	0.00
22/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	29	0	29	0	0.00
22/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	28	0	28	0	0.00
22/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	101556	102	101556	102	0.00
22/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	10	0	10	0	15.00
22/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	5167	5	5167	5	0.00
22/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	5132	5	5132	5	0.00
22/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
22/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	5201	5	5201	5	0.00
22/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	6182	6	6182	6	0.00
22/08/2013	R203 On 06-February-14			Bond Future	7.68	105.5930	7.6785	105.5930	0.00
22/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	159	0	159	0	0.00
22/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	165	0	165	0	0.00
22/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	110	0	110	0	16.00
22/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	161	0	161	0	0.00
22/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	5102	5	5102	5	0.00
22/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5684	5	5684	5	0.00
22/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	5071	5	5071	5	0.00
22/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	5041	5	5041	5	0.00
22/08/2013	R203 On 08-May-14			Bond Future	7.87	102.8539	7.8701	102.8539	0.00
22/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	116	0	116	0	0.00
22/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	120	0	120	0	0.00
22/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	118	0	118	0	0.00
22/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1069	1	1069	1	16.00
22/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	6554	6	6554	6	0.00
22/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2448	2	2448	2	0.00
22/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	6495	6	6495	6	0.00
22/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	6525	6	6525	6	0.00
22/08/2013	R203 On 07-August-14			Bond Future	8.09	104.2470	8.0867	104.2470	0.00
22/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1087	1	1087	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
22/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1077	1	1077	1	0.00
22/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1068	1	1068	1	0.00
22/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	3228	3	3228	3	0.00
22/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	3209	3	3209	3	0.00
22/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	3246	3	3246	3	0.00
22/08/2013	R204 On 07-November-13			Bond Future	7.68	104.9529	7.6784	104.9529	29,092.00
22/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	76	0	76	0	0.00
22/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	443	1	443	1	0.00
22/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	78	0	78	0	0.00
22/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	80	0	80	0	0.00
22/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	6069	6	6069	6	0.00
22/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	3339	3	3339	3	1,270.00
22/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	6026	6	6026	6	0.00
22/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	6111	6	6111	6	0.00
22/08/2013	R204 On 06-February-14			Bond Future	7.83	102.3001	7.8275	102.3001	0.00
22/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	310	0	310	0	0.00
22/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	320	0	320	0	0.00
22/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	315	0	315	0	0.00
22/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	6259	6	6259	6	0.00
22/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	6222	6	6222	6	0.00
22/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	6184	6	6184	6	0.00
22/08/2013	R204 On 08-May-14			Bond Future	7.99	103.6776	7.9856	103.6776	0.00
22/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	346	0	346	0	0.00
22/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	341	0	341	0	0.00
22/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	350	0	350	0	0.00
22/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	8071	8	8071	8	0.00
22/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	7997	8	7997	8	0.00
22/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	8034	8	8034	8	0.00
22/08/2013	R204 On 07-August-14			Bond Future	8.16	101.0509	8.1579	101.0509	0.00
22/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1725	2	1725	2	0.00
22/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1698	2	1698	2	0.00
22/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1711	2	1711	2	0.00
22/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	4322	4	4322	4	0.00
22/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	4274	4	4274	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
22/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	4298	4	4298	4	0.00
22/08/2013	R206 On 07-November-13			Bond Future	6.10	102.6700	6.1027	102.6700	0.00
22/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	5	0	5	0	0.00
22/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	6	0	6	0	0.00
22/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	5	0	0.00
22/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	329	0	329	0	0.00
22/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	327	0	327	0	0.00
22/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	326	0	326	0	0.00
22/08/2013	R207 On 07-November-13			Bond Future	8.01	99.2233	8.0075	99.2233	27,380.00
22/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	152	0	152	0	0.00
22/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	148	0	148	0	0.00
22/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	144	0	144	0	0.00
22/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	6528	6	6528	6	0.00
22/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	6481	6	6481	6	0.00
22/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	6576	6	6576	6	0.00
22/08/2013	R207 On 06-February-14			Bond Future	8.15	96.8861	8.1494	96.8861	0.00
22/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	406	0	406	0	0.00
22/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	412	0	412	0	0.00
22/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	400	0	400	0	0.00
22/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	7468	7	7468	7	0.00
22/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	7511	7	7511	7	0.00
22/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	7425	7	7425	7	0.00
22/08/2013	R207 On 08-May-14			Bond Future	8.30	98.1908	8.3006	98.1908	0.00
22/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	433	1	433	1	0.00
22/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	438	1	438	1	0.00
22/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	428	0	428	0	0.00
22/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	10075	10	10075	10	0.00
22/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	10118	10	10118	10	0.00
22/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	10031	10	10031	10	0.00
22/08/2013	R207 On 07-August-14			Bond Future	8.46	95.8806	8.4633	95.8806	0.00
22/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2119	2	2119	2	0.00
22/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2150	2	2150	2	0.00
22/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2134	2	2134	2	0.00
22/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	5361	5	5361	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
22/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	5389	5	5389	5	0.00
22/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	5334	5	5334	5	0.00
22/08/2013	R208 On 07-November-13			Bond Future	8.17	93.5850	8.1710	93.5850	14,428.00
22/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	124	0	124	0	0.00
22/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	625	1	625	1	0.00
22/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	121	0	121	0	0.00
22/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	127	0	127	0	0.00
22/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	4195	4	4195	4	1,520.00
22/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	7655	7	7655	7	0.00
22/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	7547	7	7547	7	0.00
22/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	7601	7	7601	7	0.00
22/08/2013	R208 On 06-February-14			Bond Future	8.30	94.8130	8.3018	94.8130	0.00
22/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	379	0	379	0	0.00
22/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	385	0	385	0	0.00
22/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	391	0	391	0	0.00
22/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	8566	8	8566	8	0.00
22/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	8615	8	8615	8	0.00
22/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	8665	8	8665	8	0.00
22/08/2013	R208 On 08-May-14			Bond Future	8.44	92.6932	8.4351	92.6932	0.00
22/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	300	0	300	0	0.00
22/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	309	0	309	0	0.00
22/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	304	0	304	0	0.00
22/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	11505	11	11505	11	0.00
22/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	11402	11	11402	11	0.00
22/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	11454	11	11454	11	0.00
22/08/2013	R208 On 07-August-14			Bond Future	8.58	93.9487	8.5759	93.9487	0.00
22/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2110	2	2110	2	0.00
22/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2094	2	2094	2	0.00
22/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2127	2	2127	2	0.00
22/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5846	5	5846	5	0.00
22/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5814	5	5814	5	0.00
22/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5879	6	5879	6	0.00
22/08/2013	R209 On 07-November-13			Bond Future	9.51	70.9116	9.5137	70.9116	18,862.00
22/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	868	1	868	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
22/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1102	1	1102	1	0.00
22/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	2614	3	2614	3	0.00
22/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1120	1	1120	1	0.00
22/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2167	2	2167	2	0.00
22/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1139	1	1139	1	0.00
22/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	2940	3	2940	3	0.00
22/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	3656	4	3656	4	0.00
22/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	6440	6	6440	6	0.00
22/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	3412	3	3412	3	5,000.00
22/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	7313	7	7313	7	4,700.00
22/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	6321	6	6321	6	0.00
22/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	4040	4	4040	4	1,000.00
22/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	2378	2	2378	2	1,520.00
22/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	6381	6	6381	6	0.00
22/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	3035	3	3035	3	980.00
22/08/2013	R209 On 06-February-14			Bond Future	9.62	71.8421	9.6202	71.8421	0.00
22/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1528	2	1528	2	0.00
22/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1564	2	1564	2	0.00
22/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1546	2	1546	2	0.00
22/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	9581	9	9581	9	0.00
22/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	9518	9	9518	9	0.00
22/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	9455	9	9455	9	0.00
22/08/2013	R209 On 08-May-14			Bond Future	9.73	69.6646	9.7264	69.6646	0.00
22/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1071	1	1071	1	0.00
22/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1060	1	1060	1	0.00
22/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1048	1	1048	1	0.00
22/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	15729	16	15729	16	0.00
22/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	15808	16	15808	16	0.00
22/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	15650	15	15650	15	0.00
22/08/2013	R209 On 07-August-14			Bond Future	9.83	70.6082	9.8345	70.6082	0.00
22/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	3849	4	3849	4	0.00
22/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	3875	4	3875	4	0.00
22/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	3824	4	3824	4	0.00
22/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	9302	9	9302	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	9400	9	9400	9	0.00
22/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	9351	9	9351	9	0.00
22/08/2013	R210 On 07-November-13			Bond Future	151.46	153.3413	151.4584	153.3413	1,237.00
22/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	8532	7	8532	7	0.00
22/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	8542	7	8542	7	0.00
22/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	8552	7	8552	7	0.00
22/08/2013	R211 On 07-November-13			Bond Future	128.62	129.3356	128.6235	129.3356	522.00
22/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	1376	1	1376	1	0.00
22/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	1386	1	1386	1	0.00
22/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	1366	1	1366	1	0.00
22/08/2013	R212 On 07-November-13			Bond Future	128.60	129.7945	128.6000	129.7945	21,791.00
22/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	4400	3	4400	3	0.00
22/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	4410	3	4410	3	0.00
22/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	4390	3	4390	3	0.00
22/08/2013	R213 On 07-November-13			Bond Future	9.33	81.6883	9.3288	81.6883	12,136.00
22/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1053	1	1053	1	0.00
22/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1035	1	1035	1	0.00
22/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1017	1	1017	1	0.00
22/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	6574	7	6574	7	0.00
22/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	6512	6	6512	6	0.00
22/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	6636	7	6636	7	0.00
22/08/2013	R213 On 06-February-14			Bond Future	9.44	82.7602	9.4436	82.7602	0.00
22/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1504	2	1504	2	0.00
22/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1521	2	1521	2	0.00
22/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1538	2	1538	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
22/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	10283	10	10283	10	0.00
22/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	10217	10	10217	10	0.00
22/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	10349	10	10349	10	0.00
22/08/2013	R213 On 08-May-14			Bond Future	9.55	80.3363	9.5539	80.3363	0.00
22/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1072	1	1072	1	0.00
22/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1095	1	1095	1	0.00
22/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1084	1	1084	1	0.00
22/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	16156	16	16156	16	0.00
22/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	16234	16	16234	16	0.00
22/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	16078	16	16078	16	0.00
22/08/2013	R213 On 07-August-14			Bond Future	9.67	81.4244	9.6681	81.4244	0.00
22/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	3885	4	3885	4	0.00
22/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	3936	4	3936	4	0.00
22/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	3911	4	3911	4	0.00
22/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	9757	10	9757	10	0.00
22/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	9807	10	9807	10	0.00
22/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	9858	10	9858	10	0.00
22/08/2013	R214 On 07-November-13			Bond Future	9.67	71.3171	9.6652	71.3171	577.00
22/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	94	0	94	0	0.00
22/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	92	0	92	0	0.00
22/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	89	0	89	0	0.00
22/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	15752	15	15752	15	0.00
22/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	15655	15	15655	15	0.00
22/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	15848	16	15848	16	0.00
22/08/2013	R214 On 06-February-14			Bond Future	9.78	72.2528	9.7756	72.2528	0.00
22/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2399	3	2399	3	0.00
22/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2376	2	2376	2	0.00
22/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2352	2	2352	2	0.00
22/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	8139	8	8139	8	0.00
22/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	8196	8	8196	8	0.00
22/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	8083	8	8083	8	0.00
22/08/2013	R248 On 07-November-13			Bond Future	9.73	92.5282	9.7280	92.5282	780.00
22/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 07-November-13	7.84	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
22/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	20190	20	20190	20	0.00
22/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	20319	20	20319	20	0.00
22/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	20448	20	20448	20	0.00
22/08/2013	R248 On 06-February-14			Bond Future	9.84	93.7422	9.8420	93.7422	0.00
22/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
22/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	7116	7	7116	7	0.00
22/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	7015	7	7015	7	0.00
22/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	6914	6	6914	6	0.00