



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
27/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	2025 On 07-November-13			Bond Future	107.09	107.1076	107.0882	107.1076	0.00
27/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3922	4	3922	4	0.00
27/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3912	4	3912	4	0.00
27/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3902	4	3902	4	0.00
27/08/2013	2037 On 07-November-13			Bond Future	9.47	9.4200	9.4662	9.4200	1,650.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2013	2037 On 07-November-13	9.41	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2037 On 07-November-13	9.43	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2037 On 07-November-13	9.42	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2037 On 07-November-13	9.41	Put	Bond Future	488	0	488	0	0.00
27/08/2013	2037 On 07-November-13	9.42	Put	Bond Future	401	0	401	0	0.00
27/08/2013	2037 On 07-November-13	9.43	Put	Bond Future	314	0	314	0	0.00
27/08/2013	2038 On 07-November-13			Bond Future	101.89	102.6615	101.8878	102.6615	0.00
27/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	8102	7	8102	7	0.00
27/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	8112	7	8112	7	0.00
27/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	8122	7	8122	7	0.00
27/08/2013	2050 On 07-November-13			Bond Future	105.18	105.1961	105.1786	105.1961	122.00
27/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
27/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	4821	5	4821	5	0.00
27/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	4831	5	4831	5	0.00
27/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	4811	5	4811	5	0.00
27/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	AL37 On 07-November-13			Index Future	399.07	400.9810	399.0710	400.9810	0.00
27/08/2013	AL37 On 06-February-14			Index Future	404.31	406.2410	404.3060	406.2410	0.00
27/08/2013	AL7T On 07-November-13			Index Future	467.08	469.2820	467.0810	469.2820	1.00
27/08/2013	AL7T On 06-February-14			Index Future	473.21	475.4390	473.2080	475.4390	0.00
27/08/2013	ALBI On 07-November-13			Index Future	421.74	422.3440	421.7420	422.3440	770.00
27/08/2013	ALBI On 06-February-14			Index Future	427.28	427.8850	427.2750	427.8850	73.00
27/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C025 On 31-January-25			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
27/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/08/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2013	EL28 On 07-November-13			Bond Future	107.92	107.9381	107.9201	107.9381	0.00
27/08/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
27/08/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
27/08/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
27/08/2013	EL28 On 07-November-13	110.01	Put	Bond Future	2090	2	2090	2	0.00
27/08/2013	EL28 On 07-November-13	110.00	Put	Bond Future	2080	2	2080	2	0.00
27/08/2013	EL28 On 07-November-13	109.99	Put	Bond Future	2070	2	2070	2	0.00
27/08/2013	ES33 On 07-November-13			Bond Future	9.97	79.7816	9.9739	79.7816	6,292.00
27/08/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
27/08/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
27/08/2013	ES33 On 07-November-13	8.51	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
27/08/2013	ES33 On 07-November-13	8.49	Put	Bond Future	11790	12	11790	12	0.00
27/08/2013	ES33 On 07-November-13	8.50	Put	Bond Future	11701	12	11701	12	0.00
27/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	11613	12	11613	12	0.00
27/08/2013	ES33 On 06-February-14			Bond Future	10.11	80.8285	10.1062	80.8285	0.00
27/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
27/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
27/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
27/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	4037	4	4037	4	0.00
27/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	3961	4	3961	4	0.00
27/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	4112	4	4112	4	0.00
27/08/2013	GOVI On 07-November-13			GOVI	421.33	422.0170	421.3330	422.0170	110.00
27/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
27/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
27/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
27/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	246770	24	246770	24	0.00
27/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	246670	24	246670	24	0.00
27/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	246570	24	246570	24	0.00
27/08/2013	GOVI On 06-February-14			GOVI	426.86	427.5540	426.8600	427.5540	268.00
27/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
27/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00
27/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
27/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	131400	12	131400	12	0.00
27/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	131300	12	131300	12	0.00
27/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	131500	12	131500	12	0.00
27/08/2013	GOVI On 08-May-14			GOVI	432.61	433.3080	432.6050	433.3080	0.00
27/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
27/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
27/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
27/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	93950	9	93950	9	0.00
27/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	94050	9	94050	9	0.00
27/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	93850	9	93850	9	0.00
27/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/08/2013	IGOV On 07-November-13			Index Future	191.96	192.1970	191.9580	192.1970	1,078.00
27/08/2013	IGOV On 06-February-14			Index Future	194.50	194.7420	194.4990	194.7420	166.00

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27/08/2013	ILBI On 07-November-13			Index Future	520.03	520.5280	520.0250	520.5280	0.00
27/08/2013	ILBI On 06-February-14			Index Future	527.06	527.5660	527.0560	527.5660	186.00
27/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
27/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.21	94.7900	5.2100	94.7900	700.00
27/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.26	94.7300	5.2600	94.7300	0.00
27/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.40	94.6200	5.4000	94.6200	3,000.00
27/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.48	94.5400	5.4800	94.5400	1,500.00
27/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.63	94.4000	5.6300	94.4000	1,000.00
27/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.81	94.2300	5.8100	94.2300	0.00
27/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	5.98	94.0600	5.9800	94.0600	400.00
27/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.41	93.6300	6.4100	93.6300	1,000.00
27/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.75	93.2900	6.7500	93.2900	0.00
27/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.09	92.9700	7.0900	92.9700	0.00
27/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.42	92.6700	7.4200	92.6700	250.00
27/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.71	92.3900	7.7100	92.3900	0.00
27/08/2013	R023 On 07-November-13			Bond Future	8.34	97.8008	8.3365	97.8008	11,802.00
27/08/2013	R023 On 07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R023 On 07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R023 On 07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R023 On 07-November-13	6.50	Put	Bond Future	12369	12	12369	12	0.00
27/08/2013	R023 On 07-November-13	6.51	Put	Bond Future	12296	12	12296	12	0.00
27/08/2013	R023 On 07-November-13	6.49	Put	Bond Future	12441	12	12441	12	0.00
27/08/2013	R023 On 06-February-14			Bond Future	8.46	99.0840	8.4589	99.0840	0.00
27/08/2013	R023 On 06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R023 On 06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R023 On 06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R023 On 06-February-14	7.85	Put	Bond Future	3782	4	3782	4	0.00
27/08/2013	R023 On 06-February-14	7.84	Put	Bond Future	3845	4	3845	4	0.00
27/08/2013	R023 On 06-February-14	7.86	Put	Bond Future	3718	4	3718	4	0.00

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27/08/2013	R157 On 07-November-13			Bond Future	6.62	114.0617	6.6233	114.0617	30,991.00
27/08/2013	R157 On 07-November-13	5.60	Call	Bond Future	68	0	68	0	0.00
27/08/2013	R157 On 07-November-13	5.59	Call	Bond Future	66	0	66	0	0.00
27/08/2013	R157 On 07-November-13	5.61	Call	Bond Future	70	0	70	0	0.00
27/08/2013	R157 On 07-November-13	5.60	Put	Bond Future	1972	2	1972	2	0.00
27/08/2013	R157 On 07-November-13	5.61	Put	Bond Future	1956	2	1956	2	0.00
27/08/2013	R157 On 07-November-13	5.59	Put	Bond Future	1989	2	1989	2	0.00
27/08/2013	R157 On 06-February-14			Bond Future	6.87	115.5583	6.8672	115.5583	100.00
27/08/2013	R157 On 06-February-14	5.64	Call	Bond Future	193	0	193	0	0.00
27/08/2013	R157 On 06-February-14	5.65	Call	Bond Future	196	0	196	0	0.00
27/08/2013	R157 On 06-February-14	5.66	Call	Bond Future	199	0	199	0	0.00
27/08/2013	R157 On 06-February-14	5.65	Put	Bond Future	2144	2	2144	2	0.00
27/08/2013	R157 On 06-February-14	5.64	Put	Bond Future	2158	2	2158	2	0.00
27/08/2013	R157 On 06-February-14	5.66	Put	Bond Future	2131	2	2131	2	0.00
27/08/2013	R157 On 08-May-14			Bond Future	7.16	110.3054	7.1566	110.3054	0.00
27/08/2013	R157 On 08-May-14	5.21	Call	Bond Future	80	0	80	0	0.00
27/08/2013	R157 On 08-May-14	5.20	Call	Bond Future	79	0	79	0	0.00
27/08/2013	R157 On 08-May-14	5.19	Call	Bond Future	78	0	78	0	0.00
27/08/2013	R157 On 08-May-14	5.20	Put	Bond Future	2726	3	2726	3	0.00
27/08/2013	R157 On 08-May-14	5.19	Put	Bond Future	2738	3	2738	3	0.00
27/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2713	3	2713	3	0.00
27/08/2013	R157 On 07-August-14			Bond Future	7.56	111.7994	7.5631	111.7994	0.00
27/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	543	1	543	1	0.00
27/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	546	1	546	1	0.00
27/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	550	1	550	1	0.00
27/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1436	1	1436	1	0.00
27/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1429	1	1429	1	0.00
27/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1422	1	1422	1	0.00
27/08/2013	R186 On 07-November-13			Bond Future	8.59	118.7887	8.5886	118.7887	56,595.00
27/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1673	2	1673	2	0.00
27/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	2887	3	2887	3	0.00
27/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	3972	4	3972	4	0.00
27/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	67	0	67	0	1,000.00
27/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	5252	5	5252	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
27/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	1999	2	1999	2	0.00
27/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	30	0	30	0	5,290.00
27/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1730	2	1730	2	0.00
27/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1314	1	1314	1	1,000.00
27/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1701	2	1701	2	0.00
27/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	6524	7	6524	7	0.00
27/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2599	3	2599	3	1,030.00
27/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	5615	6	5615	6	0.00
27/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3650	4	3650	4	4,000.00
27/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	4956	5	4956	5	250.00
27/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	17491	18	17491	18	0.00
27/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	20100	20	20100	20	0.00
27/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	5553	6	5553	6	0.00
27/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	5491	6	5491	6	0.00
27/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1798	2	1798	2	1,200.00
27/08/2013	R186 On 06-February-14			Bond Future	8.70	115.0580	8.6997	115.0580	100.00
27/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1808	2	1808	2	0.00
27/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1787	2	1787	2	0.00
27/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1831	2	1831	2	0.00
27/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	10105	10	10105	10	0.00
27/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	10175	10	10175	10	0.00
27/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	10246	10	10246	10	0.00
27/08/2013	R186 On 08-May-14			Bond Future	8.81	116.6071	8.8125	116.6071	0.00
27/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1320	1	1320	1	0.00
27/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1305	1	1305	1	0.00
27/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1334	1	1334	1	0.00
27/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	16563	17	16563	17	0.00
27/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	16647	17	16647	17	0.00
27/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	16730	17	16730	17	0.00
27/08/2013	R186 On 07-August-14			Bond Future	8.93	112.8958	8.9284	112.8958	0.00
27/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4430	4	4430	4	0.00
27/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4493	4	4493	4	0.00
27/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4461	4	4461	4	0.00
27/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	9645	10	9645	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	9699	10	9699	10	0.00
27/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	9591	10	9591	10	0.00
27/08/2013	R197 On 07-November-13			Bond Future	274.22	274.2676	274.2163	274.2676	2,100.00
27/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	5784	6	5784	6	0.00
27/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	5794	6	5794	6	0.00
27/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	5774	6	5774	6	0.00
27/08/2013	R201 On 07-November-13			Bond Future	5.51	106.9023	5.5051	106.9023	0.00
27/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	72	0	72	0	0.00
27/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	74	0	74	0	0.00
27/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	76	0	76	0	0.00
27/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	846	1	846	1	0.00
27/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	837	1	837	1	0.00
27/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	855	1	855	1	0.00
27/08/2013	R201 On 06-February-14			Bond Future	5.57	103.8971	5.5689	103.8971	0.00
27/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	278	0	278	0	0.00
27/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	285	0	285	0	0.00
27/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	281	0	281	0	0.00
27/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	551	1	551	1	0.00
27/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	546	1	546	1	0.00
27/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	557	1	557	1	0.00
27/08/2013	R201 On 08-May-14			Bond Future	5.63	105.2959	5.6318	105.2959	0.00
27/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	81	0	81	0	0.00
27/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	82	0	82	0	0.00
27/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	80	0	80	0	0.00
27/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	608	1	608	1	0.00
27/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	613	1	613	1	0.00
27/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	618	1	618	1	0.00
27/08/2013	R201 On 07-August-14			Bond Future	5.71	102.3132	5.7072	102.3132	0.00
27/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	236	0	236	0	0.00
27/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	239	0	239	0	0.00
27/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	238	0	238	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
27/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	387	0	387	0	0.00
27/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	385	0	385	0	0.00
27/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	383	0	383	0	0.00
27/08/2013	R202 On 07-November-13			Bond Future	200.18	200.3644	200.1808	200.3644	43,251.00
27/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	8819	9	8819	9	0.00
27/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	8829	9	8829	9	0.00
27/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	8809	9	8809	9	0.00
27/08/2013	R203 On 07-November-13			Bond Future	7.52	104.1357	7.5158	104.1357	19,620.00
27/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	21	0	21	0	0.00
27/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	22	0	22	0	0.00
27/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	21	0	21	0	0.00
27/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	101486	102	101486	102	0.00
27/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	7	0	7	0	15.00
27/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	5230	5	5230	5	0.00
27/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	5196	5	5196	5	0.00
27/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
27/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	5265	5	5265	5	0.00
27/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	6249	6	6249	6	0.00
27/08/2013	R203 On 06-February-14			Bond Future	7.70	105.5019	7.7014	105.5019	0.00
27/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	143	0	143	0	0.00
27/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	149	0	149	0	0.00
27/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	98	0	98	0	16.00
27/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	146	0	146	0	0.00
27/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	5158	5	5158	5	0.00
27/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5744	5	5744	5	0.00
27/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	5127	5	5127	5	0.00
27/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	5097	5	5097	5	0.00
27/08/2013	R203 On 08-May-14			Bond Future	7.90	102.7614	7.8951	102.7614	0.00
27/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	107	0	107	0	0.00
27/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	110	0	110	0	0.00
27/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	108	0	108	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
27/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1027	1	1027	1	16.00
27/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	6617	6	6617	6	0.00
27/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2479	2	2479	2	0.00
27/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	6558	6	6558	6	0.00
27/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	6588	6	6588	6	0.00
27/08/2013	R203 On 07-August-14			Bond Future	8.11	104.1532	8.1141	104.1532	0.00
27/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1049	1	1049	1	0.00
27/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1040	1	1040	1	0.00
27/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1031	1	1031	1	0.00
27/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	3264	3	3264	3	0.00
27/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	3245	3	3245	3	0.00
27/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	3282	3	3282	3	0.00
27/08/2013	R204 On 07-November-13			Bond Future	7.71	104.9495	7.7105	104.9495	29,092.00
27/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	58	0	58	0	0.00
27/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	381	1	381	1	0.00
27/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	60	0	60	0	0.00
27/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	62	0	62	0	0.00
27/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	6185	6	6185	6	0.00
27/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	3411	3	3411	3	1,270.00
27/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	6142	6	6142	6	0.00
27/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	6228	6	6228	6	0.00
27/08/2013	R204 On 06-February-14			Bond Future	7.86	102.2966	7.8616	102.2966	0.00
27/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	278	0	278	0	0.00
27/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	287	0	287	0	0.00
27/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	282	0	282	0	0.00
27/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	6364	6	6364	6	0.00
27/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	6326	6	6326	6	0.00
27/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	6288	6	6288	6	0.00
27/08/2013	R204 On 08-May-14			Bond Future	8.02	103.6739	8.0221	103.6739	0.00
27/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	318	0	318	0	0.00
27/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	314	0	314	0	0.00
27/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	322	0	322	0	0.00
27/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	8182	8	8182	8	0.00
27/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	8107	8	8107	8	0.00

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27/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	8145	8	8145	8	0.00
27/08/2013	R204 On 07-August-14			Bond Future	8.20	101.0470	8.1970	101.0470	0.00
27/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1654	2	1654	2	0.00
27/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1629	2	1629	2	0.00
27/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1641	2	1641	2	0.00
27/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	4392	4	4392	4	0.00
27/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	4344	4	4344	4	0.00
27/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	4368	4	4368	4	0.00
27/08/2013	R206 On 07-November-13			Bond Future	5.92	102.7055	5.9242	102.7055	0.00
27/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	7	0	7	0	0.00
27/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	7	0	7	0	0.00
27/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	7	0	7	0	0.00
27/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	299	0	299	0	0.00
27/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	297	0	297	0	0.00
27/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	295	0	295	0	0.00
27/08/2013	R207 On 07-November-13			Bond Future	8.00	99.2187	7.9978	99.2187	27,295.00
27/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	135	0	135	0	0.00
27/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	131	0	131	0	0.00
27/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	128	0	128	0	0.00
27/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	6466	6	6466	6	0.00
27/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	6419	6	6419	6	0.00
27/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	6514	6	6514	6	0.00
27/08/2013	R207 On 06-February-14			Bond Future	8.14	96.8814	8.1392	96.8814	0.00
27/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	392	0	392	0	0.00
27/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	398	0	398	0	0.00
27/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	387	0	387	0	0.00
27/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	7409	7	7409	7	0.00
27/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	7452	7	7452	7	0.00
27/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	7366	7	7366	7	0.00
27/08/2013	R207 On 08-May-14			Bond Future	8.29	98.1858	8.2899	98.1858	0.00
27/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	424	0	424	0	0.00
27/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	429	0	429	0	0.00
27/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	419	0	419	0	0.00
27/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	10019	10	10019	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	10063	10	10063	10	0.00
27/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	9976	10	9976	10	0.00
27/08/2013	R207 On 07-August-14			Bond Future	8.45	95.8755	8.4520	95.8755	0.00
27/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2113	2	2113	2	0.00
27/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2144	2	2144	2	0.00
27/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2128	2	2128	2	0.00
27/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	5309	5	5309	5	0.00
27/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	5336	5	5336	5	0.00
27/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	5281	5	5281	5	0.00
27/08/2013	R208 On 07-November-13			Bond Future	8.14	93.7150	8.1357	93.7150	14,367.00
27/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	117	0	117	0	0.00
27/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	621	1	621	1	0.00
27/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	113	0	113	0	0.00
27/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	120	0	120	0	0.00
27/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	4007	4	4007	4	1,520.00
27/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	7464	7	7464	7	0.00
27/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	7356	7	7356	7	0.00
27/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	7410	7	7410	7	0.00
27/08/2013	R208 On 06-February-14			Bond Future	8.26	94.9446	8.2648	94.9446	0.00
27/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	382	0	382	0	0.00
27/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	388	0	388	0	0.00
27/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	394	0	394	0	0.00
27/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	8382	8	8382	8	0.00
27/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	8432	8	8432	8	0.00
27/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	8482	8	8482	8	0.00
27/08/2013	R208 On 08-May-14			Bond Future	8.40	92.8264	8.3964	92.8264	0.00
27/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	305	0	305	0	0.00
27/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	314	0	314	0	0.00
27/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	309	0	309	0	0.00
27/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	11322	11	11322	11	0.00
27/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	11219	11	11219	11	0.00
27/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	11270	11	11270	11	0.00
27/08/2013	R208 On 07-August-14			Bond Future	8.54	94.0836	8.5353	94.0836	0.00
27/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2155	2	2155	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
27/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2138	2	2138	2	0.00
27/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2172	2	2172	2	0.00
27/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5700	5	5700	5	0.00
27/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5668	5	5668	5	0.00
27/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5733	5	5733	5	0.00
27/08/2013	R209 On 07-November-13			Bond Future	9.34	71.7690	9.3359	71.7690	19,302.00
27/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1091	1	1091	1	0.00
27/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1375	1	1375	1	0.00
27/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	3157	3	3157	3	0.00
27/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1398	1	1398	1	0.00
27/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2638	3	2638	3	0.00
27/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1420	1	1420	1	0.00
27/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3531	3	3531	3	0.00
27/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4341	4	4341	4	0.00
27/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5459	6	5459	6	0.00
27/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2700	3	2700	3	5,000.00
27/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6280	6	6280	6	4,700.00
27/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5347	5	5347	5	0.00
27/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3257	3	3257	3	1,000.00
27/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1808	2	1808	2	1,520.00
27/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5403	6	5403	6	0.00
27/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2371	2	2371	2	980.00
27/08/2013	R209 On 06-February-14			Bond Future	9.44	72.7106	9.4368	72.7106	0.00
27/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1826	2	1826	2	0.00
27/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1868	2	1868	2	0.00
27/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1847	2	1847	2	0.00
27/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	8608	9	8608	9	0.00
27/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8547	9	8547	9	0.00
27/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8487	9	8487	9	0.00
27/08/2013	R209 On 08-May-14			Bond Future	9.54	70.5447	9.5373	70.5447	0.00
27/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1274	1	1274	1	0.00
27/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1260	1	1260	1	0.00
27/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1247	1	1247	1	0.00
27/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	14641	15	14641	15	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
27/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	14718	15	14718	15	0.00
27/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	14564	15	14564	15	0.00
27/08/2013	R209 On 07-August-14			Bond Future	9.64	71.5002	9.6394	71.5002	0.00
27/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4354	4	4354	4	0.00
27/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4382	4	4382	4	0.00
27/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4327	4	4327	4	0.00
27/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8503	9	8503	9	0.00
27/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8597	9	8597	9	0.00
27/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8550	9	8550	9	0.00
27/08/2013	R210 On 07-November-13			Bond Future	151.75	152.3296	151.7481	152.3296	1,237.00
27/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	8242	8	8242	8	0.00
27/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	8252	8	8252	8	0.00
27/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	8262	8	8262	8	0.00
27/08/2013	R211 On 07-November-13			Bond Future	128.45	128.5643	128.4500	128.5643	522.00
27/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R211 On 07-November-13	129.99	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	1550	1	1550	1	0.00
27/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	1560	1	1560	1	0.00
27/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	1540	1	1540	1	0.00
27/08/2013	R212 On 07-November-13			Bond Future	128.14	128.2128	128.1404	128.2128	21,791.00
27/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	4860	5	4860	5	0.00
27/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	4870	5	4870	5	0.00
27/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	4850	5	4850	5	0.00
27/08/2013	R213 On 07-November-13			Bond Future	9.15	82.6525	9.1457	82.6525	18,266.00
27/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1342	1	1342	1	0.00
27/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1320	1	1320	1	0.00
27/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1298	1	1298	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
27/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5518	6	5518	6	0.00
27/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5461	6	5461	6	0.00
27/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5576	6	5576	6	0.00
27/08/2013	R213 On 06-February-14			Bond Future	9.25	83.7368	9.2545	83.7368	0.00
27/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1806	2	1806	2	0.00
27/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1825	2	1825	2	0.00
27/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1845	2	1845	2	0.00
27/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	9229	9	9229	9	0.00
27/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	9166	9	9166	9	0.00
27/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	9292	10	9292	10	0.00
27/08/2013	R213 On 08-May-14			Bond Future	9.36	81.3260	9.3587	81.3260	0.00
27/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1283	1	1283	1	0.00
27/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1310	1	1310	1	0.00
27/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1296	1	1296	1	0.00
27/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	14991	15	14991	15	0.00
27/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	15068	15	15068	15	0.00
27/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	14915	15	14915	15	0.00
27/08/2013	R213 On 07-August-14			Bond Future	9.47	82.4275	9.4665	82.4275	0.00
27/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4412	4	4412	4	0.00
27/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4468	4	4468	4	0.00
27/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4440	4	4440	4	0.00
27/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	8893	9	8893	9	0.00
27/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	8941	9	8941	9	0.00
27/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	8989	9	8989	9	0.00
27/08/2013	R214 On 07-November-13			Bond Future	9.46	72.1916	9.4618	72.1916	2,427.00
27/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	130	0	130	0	0.00
27/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	127	0	127	0	0.00
27/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	123	0	123	0	0.00
27/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	14321	15	14321	15	0.00
27/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	14225	15	14225	15	0.00
27/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	14416	15	14416	15	0.00
27/08/2013	R214 On 06-February-14			Bond Future	9.57	73.1387	9.5655	73.1387	0.00
27/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2879	3	2879	3	0.00
27/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2852	3	2852	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
27/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2825	3	2825	3	0.00
27/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7130	7	7130	7	0.00
27/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7183	7	7183	7	0.00
27/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7078	7	7078	7	0.00
27/08/2013	R248 On 07-November-13			Bond Future	9.52	93.5045	9.5242	93.5045	8,480.00
27/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	18317	19	18317	19	0.00
27/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	18446	19	18446	19	0.00
27/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	18576	19	18576	19	0.00
27/08/2013	R248 On 06-February-14			Bond Future	9.63	94.7313	9.6312	94.7313	0.00
27/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
27/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	5219	6	5219	6	0.00
27/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	5117	6	5117	6	0.00
27/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	5016	5	5016	5	0.00