



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
29/08/2013	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	2025 On 07-November-13			Bond Future	107.05	107.0484	107.0495	107.0484	0.00
29/08/2013	2025 On 07-November-13	111.01	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2025 On 07-November-13	111.00	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2025 On 07-November-13	110.99	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2025 On 07-November-13	111.01	Put	Bond Future	3960	4	3960	4	0.00
29/08/2013	2025 On 07-November-13	111.00	Put	Bond Future	3950	4	3950	4	0.00
29/08/2013	2025 On 07-November-13	110.99	Put	Bond Future	3940	4	3940	4	0.00
29/08/2013	2037 On 07-November-13			Bond Future	9.52	93.3035	9.5180	93.3035	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
29/08/2013	2037 On 07-November-13	9.41	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2037 On 07-November-13	9.43	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2037 On 07-November-13	9.42	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2037 On 07-November-13	9.41	Put	Bond Future	934	1	934	1	0.00
29/08/2013	2037 On 07-November-13	9.42	Put	Bond Future	847	0	847	0	0.00
29/08/2013	2037 On 07-November-13	9.43	Put	Bond Future	760	0	760	0	0.00
29/08/2013	2037 On 06-February-14			Bond Future	9.63	90.2665	9.6297	90.2665	0.00
29/08/2013	2037 On 06-February-14	9.38	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2037 On 06-February-14	9.39	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2037 On 06-February-14	9.37	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2037 On 06-February-14	9.38	Put	Bond Future	2140	2	2140	2	0.00
29/08/2013	2037 On 06-February-14	9.39	Put	Bond Future	2053	2	2053	2	0.00
29/08/2013	2037 On 06-February-14	9.37	Put	Bond Future	2227	2	2227	2	0.00
29/08/2013	2037 On 08-May-14			Bond Future	9.74	91.4643	9.7448	91.4643	0.00
29/08/2013	2037 On 08-May-14	9.39	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2037 On 08-May-14	9.37	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2037 On 08-May-14	9.38	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2037 On 08-May-14	9.38	Put	Bond Future	3091	3	3091	3	0.00
29/08/2013	2037 On 08-May-14	9.39	Put	Bond Future	3004	3	3004	3	0.00
29/08/2013	2037 On 08-May-14	9.37	Put	Bond Future	3178	3	3178	3	0.00
29/08/2013	2038 On 07-November-13			Bond Future	101.86	101.8541	101.8567	101.8541	0.00
29/08/2013	2038 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2038 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2038 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2038 On 07-November-13	109.99	Put	Bond Future	8133	8	8133	8	0.00
29/08/2013	2038 On 07-November-13	110.00	Put	Bond Future	8143	8	8143	8	0.00
29/08/2013	2038 On 07-November-13	110.01	Put	Bond Future	8153	8	8153	8	0.00
29/08/2013	2050 On 07-November-13			Bond Future	105.15	105.1442	105.1470	105.1442	122.00
29/08/2013	2050 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2050 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2050 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
29/08/2013	2050 On 07-November-13	110.00	Put	Bond Future	4853	5	4853	5	0.00
29/08/2013	2050 On 07-November-13	110.01	Put	Bond Future	4863	5	4863	5	0.00
29/08/2013	2050 On 07-November-13	109.99	Put	Bond Future	4843	5	4843	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
29/08/2013	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	AL37 On 07-November-13			Index Future	398.12	398.1220	398.1240	398.1220	0.00
29/08/2013	AL37 On 06-February-14			Index Future	403.32	403.3270	403.3240	403.3270	0.00
29/08/2013	AL7T On 07-November-13			Index Future	467.35	467.3370	467.3540	467.3370	1.00
29/08/2013	AL7T On 06-February-14			Index Future	473.46	473.4470	473.4580	473.4470	0.00
29/08/2013	ALBI On 07-November-13			Index Future	420.72	421.3210	420.7210	421.3210	770.00
29/08/2013	ALBI On 06-February-14			Index Future	426.22	426.8290	426.2160	426.8290	73.00
29/08/2013	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C206 On 15-January-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/08/2013	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	CES1 On 20-April-18			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
29/08/2013	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/08/2013	EL28 On 07-November-13			Bond Future	107.89	107.8844	107.8873	107.8844	0.00
29/08/2013	EL28 On 07-November-13	110.00	Call	Bond Future	0	0	0	0	0.00
29/08/2013	EL28 On 07-November-13	109.99	Call	Bond Future	0	0	0	0	0.00
29/08/2013	EL28 On 07-November-13	110.01	Call	Bond Future	0	0	0	0	0.00
29/08/2013	EL28 On 07-November-13	110.01	Put	Bond Future	2123	2	2123	2	0.00
29/08/2013	EL28 On 07-November-13	110.00	Put	Bond Future	2113	2	2113	2	0.00
29/08/2013	EL28 On 07-November-13	109.99	Put	Bond Future	2103	2	2103	2	0.00
29/08/2013	ES33 On 07-November-13			Bond Future	10.01	80.0037	10.0146	80.0037	6,292.00
29/08/2013	ES33 On 07-November-13	8.49	Call	Bond Future	0	0	0	0	0.00
29/08/2013	ES33 On 07-November-13	8.50	Call	Bond Future	0	0	0	0	0.00
29/08/2013	ES33 On 07-November-13	8.51	Call	Bond Future	0	0	0	0	0.00
29/08/2013	ES33 On 07-November-13	8.49	Put	Bond Future	12079	12	12079	12	0.00
29/08/2013	ES33 On 07-November-13	8.50	Put	Bond Future	11990	12	11990	12	0.00
29/08/2013	ES33 On 07-November-13	8.51	Put	Bond Future	11902	12	11902	12	0.00
29/08/2013	ES33 On 06-February-14			Bond Future	10.15	81.0495	10.1490	81.0495	0.00
29/08/2013	ES33 On 06-February-14	9.54	Call	Bond Future	0	0	0	0	0.00
29/08/2013	ES33 On 06-February-14	9.56	Call	Bond Future	0	0	0	0	0.00
29/08/2013	ES33 On 06-February-14	9.55	Call	Bond Future	0	0	0	0	0.00
29/08/2013	ES33 On 06-February-14	9.55	Put	Bond Future	4334	4	4334	4	0.00
29/08/2013	ES33 On 06-February-14	9.56	Put	Bond Future	4259	4	4259	4	0.00
29/08/2013	ES33 On 06-February-14	9.54	Put	Bond Future	4410	4	4410	4	0.00
29/08/2013	GOVI On 07-November-13			GOVI	420.25	420.8460	420.2460	420.8460	110.00
29/08/2013	GOVI On 07-November-13	446.00	Call	GOVI	0	0	0	0	0.00
29/08/2013	GOVI On 07-November-13	446.01	Call	GOVI	0	0	0	0	0.00
29/08/2013	GOVI On 07-November-13	445.99	Call	GOVI	0	0	0	0	0.00
29/08/2013	GOVI On 07-November-13	446.01	Put	GOVI	257640	25	257640	25	0.00
29/08/2013	GOVI On 07-November-13	446.00	Put	GOVI	257540	25	257540	25	0.00
29/08/2013	GOVI On 07-November-13	445.99	Put	GOVI	257440	25	257440	25	0.00
29/08/2013	GOVI On 06-February-14			GOVI	425.74	426.3480	425.7350	426.3480	268.00
29/08/2013	GOVI On 06-February-14	439.99	Call	GOVI	0	0	0	0	0.00
29/08/2013	GOVI On 06-February-14	440.01	Call	GOVI	0	0	0	0	0.00

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29/08/2013	GOVI On 06-February-14	440.00	Call	GOVI	0	0	0	0	0.00
29/08/2013	GOVI On 06-February-14	440.00	Put	GOVI	142650	14	142650	14	0.00
29/08/2013	GOVI On 06-February-14	439.99	Put	GOVI	142550	14	142550	14	0.00
29/08/2013	GOVI On 06-February-14	440.01	Put	GOVI	142750	14	142750	14	0.00
29/08/2013	GOVI On 08-May-14			GOVI	431.39	432.0050	431.3890	432.0050	0.00
29/08/2013	GOVI On 08-May-14	442.01	Call	GOVI	0	0	0	0	0.00
29/08/2013	GOVI On 08-May-14	442.00	Call	GOVI	0	0	0	0	0.00
29/08/2013	GOVI On 08-May-14	441.99	Call	GOVI	0	0	0	0	0.00
29/08/2013	GOVI On 08-May-14	442.00	Put	GOVI	106110	10	106110	10	0.00
29/08/2013	GOVI On 08-May-14	442.01	Put	GOVI	106210	10	106210	10	0.00
29/08/2013	GOVI On 08-May-14	441.99	Put	GOVI	106010	10	106010	10	0.00
29/08/2013	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/08/2013	IGOV On 07-November-13			Index Future	191.61	191.9190	191.6050	191.9190	1,078.00
29/08/2013	IGOV On 06-February-14			Index Future	194.13	194.4510	194.1310	194.4510	166.00
29/08/2013	ILBI On 07-November-13			Index Future	520.03	520.0250	520.0250	520.0250	0.00
29/08/2013	ILBI On 06-February-14			Index Future	527.06	527.0560	527.0560	527.0560	186.00
29/08/2013	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
29/08/2013	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/08/2013	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/08/2013	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/08/2013	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/08/2013	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/08/2013	JBAF On 18-September-13			Jibar Tradeable Future	5.24	94.7700	5.2400	94.7700	700.00
29/08/2013	JBAF On 16-October-13			Jibar Tradeable Future	5.32	94.7000	5.3200	94.7000	0.00
29/08/2013	JBAF On 20-November-13			Jibar Tradeable Future	5.46	94.5300	5.4600	94.5300	3,000.00
29/08/2013	JBAF On 18-December-13			Jibar Tradeable Future	5.56	94.4400	5.5600	94.4400	1,500.00
29/08/2013	JBAF On 15-January-14			Jibar Tradeable Future	5.71	94.2800	5.7100	94.2800	1,000.00
29/08/2013	JBAF On 19-February-14			Jibar Tradeable Future	5.91	94.0800	5.9100	94.0800	0.00
29/08/2013	JBAF On 19-March-14			Jibar Tradeable Future	6.08	93.9100	6.0800	93.9100	400.00
29/08/2013	JBAF On 18-June-14			Jibar Tradeable Future	6.52	93.4800	6.5200	93.4800	1,000.00
29/08/2013	JBAF On 17-September-14			Jibar Tradeable Future	6.86	93.1100	6.8600	93.1100	0.00
29/08/2013	JBAF On 17-December-14			Jibar Tradeable Future	7.20	92.7700	7.2000	92.7700	0.00
29/08/2013	JBAF On 18-March-15			Jibar Tradeable Future	7.53	92.4500	7.5300	92.4500	250.00
29/08/2013	JBAF On 17-June-15			Jibar Tradeable Future	7.81	92.1500	7.8100	92.1500	0.00

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29/08/2013	R023 On	07-November-13			Bond Future	8.37	97.8008	8.3716	97.8008	11,802.00
29/08/2013	R023 On	07-November-13	6.49	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R023 On	07-November-13	6.51	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R023 On	07-November-13	6.50	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R023 On	07-November-13	6.50	Put	Bond Future	12587	12	12587	12	0.00
29/08/2013	R023 On	07-November-13	6.51	Put	Bond Future	12515	12	12515	12	0.00
29/08/2013	R023 On	07-November-13	6.49	Put	Bond Future	12660	12	12660	12	0.00
29/08/2013	R023 On	06-February-14			Bond Future	8.50	99.0840	8.4965	99.0840	0.00
29/08/2013	R023 On	06-February-14	7.84	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R023 On	06-February-14	7.85	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R023 On	06-February-14	7.86	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R023 On	06-February-14	7.85	Put	Bond Future	4009	4	4009	4	0.00
29/08/2013	R023 On	06-February-14	7.84	Put	Bond Future	4073	4	4073	4	0.00
29/08/2013	R023 On	06-February-14	7.86	Put	Bond Future	3945	4	3945	4	0.00
29/08/2013	R157 On	07-November-13			Bond Future	6.74	113.6518	6.7389	113.6518	30,991.00
29/08/2013	R157 On	07-November-13	5.60	Call	Bond Future	50	0	50	0	0.00
29/08/2013	R157 On	07-November-13	5.59	Call	Bond Future	49	0	49	0	0.00
29/08/2013	R157 On	07-November-13	5.61	Call	Bond Future	52	0	52	0	0.00
29/08/2013	R157 On	07-November-13	5.60	Put	Bond Future	2167	2	2167	2	0.00
29/08/2013	R157 On	07-November-13	5.61	Put	Bond Future	2150	2	2150	2	0.00
29/08/2013	R157 On	07-November-13	5.59	Put	Bond Future	2184	2	2184	2	0.00
29/08/2013	R157 On	06-February-14			Bond Future	7.01	115.1376	7.0077	115.1376	100.00
29/08/2013	R157 On	06-February-14	5.64	Call	Bond Future	169	0	169	0	0.00
29/08/2013	R157 On	06-February-14	5.65	Call	Bond Future	171	0	171	0	0.00
29/08/2013	R157 On	06-February-14	5.66	Call	Bond Future	174	0	174	0	0.00
29/08/2013	R157 On	06-February-14	5.65	Put	Bond Future	2341	2	2341	2	0.00
29/08/2013	R157 On	06-February-14	5.64	Put	Bond Future	2355	2	2355	2	0.00
29/08/2013	R157 On	06-February-14	5.66	Put	Bond Future	2327	2	2327	2	0.00
29/08/2013	R157 On	08-May-14			Bond Future	7.34	109.8574	7.3413	109.8574	0.00
29/08/2013	R157 On	08-May-14	5.21	Call	Bond Future	115	0	115	0	0.00
29/08/2013	R157 On	08-May-14	5.20	Call	Bond Future	113	0	113	0	0.00
29/08/2013	R157 On	08-May-14	5.19	Call	Bond Future	112	0	112	0	0.00
29/08/2013	R157 On	08-May-14	5.20	Put	Bond Future	3005	3	3005	3	0.00
29/08/2013	R157 On	08-May-14	5.19	Put	Bond Future	3018	3	3018	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
29/08/2013	R157 On 08-May-14	5.21	Put	Bond Future	2993	3	2993	3	0.00
29/08/2013	R157 On 07-August-14			Bond Future	7.81	111.3229	7.8147	111.3229	0.00
29/08/2013	R157 On 07-August-14	6.74	Call	Bond Future	469	0	469	0	0.00
29/08/2013	R157 On 07-August-14	6.75	Call	Bond Future	473	0	473	0	0.00
29/08/2013	R157 On 07-August-14	6.76	Call	Bond Future	476	0	476	0	0.00
29/08/2013	R157 On 07-August-14	6.74	Put	Bond Future	1634	2	1634	2	0.00
29/08/2013	R157 On 07-August-14	6.75	Put	Bond Future	1627	2	1627	2	0.00
29/08/2013	R157 On 07-August-14	6.76	Put	Bond Future	1619	2	1619	2	0.00
29/08/2013	R186 On 07-November-13			Bond Future	8.64	118.9163	8.6354	118.9163	58,282.00
29/08/2013	R186 On 07-November-13	8.14	Call	Bond Future	1542	2	1542	2	0.00
29/08/2013	R186 On 07-November-13	8.50	Call	Bond Future	2694	3	2694	3	0.00
29/08/2013	R186 On 07-November-13	8.75	Call	Bond Future	3740	4	3740	4	0.00
29/08/2013	R186 On 07-November-13	6.75	Call	Bond Future	58	0	58	0	1,000.00
29/08/2013	R186 On 07-November-13	9.00	Call	Bond Future	4980	5	4980	5	0.00
29/08/2013	R186 On 07-November-13	8.25	Call	Bond Future	1850	2	1850	2	0.00
29/08/2013	R186 On 07-November-13	6.50	Call	Bond Future	26	0	26	0	5,290.00
29/08/2013	R186 On 07-November-13	8.16	Call	Bond Future	1595	2	1595	2	0.00
29/08/2013	R186 On 07-November-13	8.00	Call	Bond Future	1203	1	1203	1	1,000.00
29/08/2013	R186 On 07-November-13	8.15	Call	Bond Future	1568	2	1568	2	0.00
29/08/2013	R186 On 07-November-13	8.00	Put	Bond Future	6814	7	6814	7	0.00
29/08/2013	R186 On 07-November-13	8.75	Put	Bond Future	2767	3	2767	3	1,030.00
29/08/2013	R186 On 07-November-13	8.14	Put	Bond Future	5884	6	5884	6	0.00
29/08/2013	R186 On 07-November-13	8.50	Put	Bond Future	3858	4	3858	4	4,000.00
29/08/2013	R186 On 07-November-13	8.25	Put	Bond Future	5209	5	5209	5	250.00
29/08/2013	R186 On 07-November-13	6.75	Put	Bond Future	17882	18	17882	18	0.00
29/08/2013	R186 On 07-November-13	6.50	Put	Bond Future	20497	20	20497	20	0.00
29/08/2013	R186 On 07-November-13	8.15	Put	Bond Future	5821	6	5821	6	0.00
29/08/2013	R186 On 07-November-13	8.16	Put	Bond Future	5758	6	5758	6	0.00
29/08/2013	R186 On 07-November-13	9.00	Put	Bond Future	1927	2	1927	2	1,200.00
29/08/2013	R186 On 06-February-14			Bond Future	8.75	115.1816	8.7491	115.1816	100.00
29/08/2013	R186 On 06-February-14	7.75	Call	Bond Future	1727	2	1727	2	0.00
29/08/2013	R186 On 06-February-14	7.74	Call	Bond Future	1707	2	1707	2	0.00
29/08/2013	R186 On 06-February-14	7.76	Call	Bond Future	1749	2	1749	2	0.00
29/08/2013	R186 On 06-February-14	7.76	Put	Bond Future	10436	10	10436	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
29/08/2013	R186 On 06-February-14	7.75	Put	Bond Future	10507	10	10507	10	0.00
29/08/2013	R186 On 06-February-14	7.74	Put	Bond Future	10579	10	10579	10	0.00
29/08/2013	R186 On 08-May-14			Bond Future	8.87	116.7100	8.8663	116.7100	0.00
29/08/2013	R186 On 08-May-14	7.10	Call	Bond Future	1224	1	1224	1	0.00
29/08/2013	R186 On 08-May-14	7.09	Call	Bond Future	1211	1	1211	1	0.00
29/08/2013	R186 On 08-May-14	7.11	Call	Bond Future	1238	1	1238	1	0.00
29/08/2013	R186 On 08-May-14	7.11	Put	Bond Future	16907	17	16907	17	0.00
29/08/2013	R186 On 08-May-14	7.10	Put	Bond Future	16991	17	16991	17	0.00
29/08/2013	R186 On 08-May-14	7.09	Put	Bond Future	17075	17	17075	17	0.00
29/08/2013	R186 On 07-August-14			Bond Future	8.99	112.9769	8.9872	112.9769	0.00
29/08/2013	R186 On 07-August-14	8.29	Call	Bond Future	4254	4	4254	4	0.00
29/08/2013	R186 On 07-August-14	8.31	Call	Bond Future	4314	4	4314	4	0.00
29/08/2013	R186 On 07-August-14	8.30	Call	Bond Future	4284	4	4284	4	0.00
29/08/2013	R186 On 07-August-14	8.30	Put	Bond Future	9936	10	9936	10	0.00
29/08/2013	R186 On 07-August-14	8.29	Put	Bond Future	9991	10	9991	10	0.00
29/08/2013	R186 On 07-August-14	8.31	Put	Bond Future	9881	10	9881	10	0.00
29/08/2013	R197 On 07-November-13			Bond Future	273.55	274.1098	273.5512	274.1098	2,100.00
29/08/2013	R197 On 07-November-13	279.99	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R197 On 07-November-13	280.00	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R197 On 07-November-13	280.01	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R197 On 07-November-13	280.00	Put	Bond Future	6449	6	6449	6	0.00
29/08/2013	R197 On 07-November-13	280.01	Put	Bond Future	6459	6	6459	6	0.00
29/08/2013	R197 On 07-November-13	279.99	Put	Bond Future	6439	6	6439	6	0.00
29/08/2013	R201 On 07-November-13			Bond Future	5.59	106.8061	5.5871	106.8061	0.00
29/08/2013	R201 On 07-November-13	4.79	Call	Bond Future	57	0	57	0	0.00
29/08/2013	R201 On 07-November-13	4.80	Call	Bond Future	59	0	59	0	0.00
29/08/2013	R201 On 07-November-13	4.81	Call	Bond Future	60	0	60	0	0.00
29/08/2013	R201 On 07-November-13	4.80	Put	Bond Future	919	1	919	1	0.00
29/08/2013	R201 On 07-November-13	4.81	Put	Bond Future	910	1	910	1	0.00
29/08/2013	R201 On 07-November-13	4.79	Put	Bond Future	929	1	929	1	0.00
29/08/2013	R201 On 06-February-14			Bond Future	5.68	103.7947	5.6831	103.7947	0.00
29/08/2013	R201 On 06-February-14	5.24	Call	Bond Future	247	0	247	0	0.00
29/08/2013	R201 On 06-February-14	5.26	Call	Bond Future	253	0	253	0	0.00
29/08/2013	R201 On 06-February-14	5.25	Call	Bond Future	250	0	250	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
29/08/2013	R201 On 06-February-14	5.25	Put	Bond Future	617	1	617	1	0.00
29/08/2013	R201 On 06-February-14	5.26	Put	Bond Future	611	1	611	1	0.00
29/08/2013	R201 On 06-February-14	5.24	Put	Bond Future	622	1	622	1	0.00
29/08/2013	R201 On 08-May-14			Bond Future	5.83	105.1720	5.8262	105.1720	0.00
29/08/2013	R201 On 08-May-14	4.75	Call	Bond Future	153	0	153	0	0.00
29/08/2013	R201 On 08-May-14	4.76	Call	Bond Future	154	0	154	0	0.00
29/08/2013	R201 On 08-May-14	4.74	Call	Bond Future	151	0	151	0	0.00
29/08/2013	R201 On 08-May-14	4.76	Put	Bond Future	797	1	797	1	0.00
29/08/2013	R201 On 08-May-14	4.75	Put	Bond Future	801	1	801	1	0.00
29/08/2013	R201 On 08-May-14	4.74	Put	Bond Future	806	1	806	1	0.00
29/08/2013	R201 On 07-August-14			Bond Future	6.09	102.1667	6.0944	102.1667	0.00
29/08/2013	R201 On 07-August-14	5.29	Call	Bond Future	182	0	182	0	0.00
29/08/2013	R201 On 07-August-14	5.31	Call	Bond Future	185	0	185	0	0.00
29/08/2013	R201 On 07-August-14	5.30	Call	Bond Future	184	0	184	0	0.00
29/08/2013	R201 On 07-August-14	5.29	Put	Bond Future	472	0	472	0	0.00
29/08/2013	R201 On 07-August-14	5.30	Put	Bond Future	469	0	469	0	0.00
29/08/2013	R201 On 07-August-14	5.31	Put	Bond Future	467	0	467	0	0.00
29/08/2013	R202 On 07-November-13			Bond Future	199.82	200.1133	199.8194	200.1133	43,251.00
29/08/2013	R202 On 07-November-13	208.99	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R202 On 07-November-13	209.01	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R202 On 07-November-13	209.00	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R202 On 07-November-13	209.00	Put	Bond Future	9181	9	9181	9	0.00
29/08/2013	R202 On 07-November-13	209.01	Put	Bond Future	9191	9	9191	9	0.00
29/08/2013	R202 On 07-November-13	208.99	Put	Bond Future	9171	9	9171	9	0.00
29/08/2013	R203 On 07-November-13			Bond Future	7.57	103.4846	7.5726	103.4846	19,672.00
29/08/2013	R203 On 07-November-13	5.99	Call	Bond Future	22	0	22	0	0.00
29/08/2013	R203 On 07-November-13	6.01	Call	Bond Future	24	0	24	0	0.00
29/08/2013	R203 On 07-November-13	6.00	Call	Bond Future	23	0	23	0	0.00
29/08/2013	R203 On 07-November-13	571.00	Call	Bond Future	101297	101	101297	101	0.00
29/08/2013	R203 On 07-November-13	5.71	Call	Bond Future	8	0	8	0	15.00
29/08/2013	R203 On 07-November-13	6.00	Put	Bond Future	5421	5	5421	5	0.00
29/08/2013	R203 On 07-November-13	6.01	Put	Bond Future	5386	5	5386	5	0.00
29/08/2013	R203 On 07-November-13	571.00	Put	Bond Future	0	0	0	0	0.00
29/08/2013	R203 On 07-November-13	5.99	Put	Bond Future	5455	5	5455	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
29/08/2013	R203 On 07-November-13	5.71	Put	Bond Future	6439	6	6439	6	0.00
29/08/2013	R203 On 06-February-14			Bond Future	7.76	104.8374	7.7650	104.8374	0.00
29/08/2013	R203 On 06-February-14	6.14	Call	Bond Future	155	0	155	0	0.00
29/08/2013	R203 On 06-February-14	6.16	Call	Bond Future	160	0	160	0	0.00
29/08/2013	R203 On 06-February-14	5.95	Call	Bond Future	108	0	108	0	16.00
29/08/2013	R203 On 06-February-14	6.15	Call	Bond Future	157	0	157	0	0.00
29/08/2013	R203 On 06-February-14	6.14	Put	Bond Future	5367	5	5367	5	0.00
29/08/2013	R203 On 06-February-14	5.95	Put	Bond Future	5951	6	5951	6	0.00
29/08/2013	R203 On 06-February-14	6.15	Put	Bond Future	5336	5	5336	5	0.00
29/08/2013	R203 On 06-February-14	6.16	Put	Bond Future	5306	5	5306	5	0.00
29/08/2013	R203 On 08-May-14			Bond Future	7.97	102.0681	7.9705	102.0681	0.00
29/08/2013	R203 On 08-May-14	5.74	Call	Bond Future	161	0	161	0	0.00
29/08/2013	R203 On 08-May-14	5.76	Call	Bond Future	166	0	166	0	0.00
29/08/2013	R203 On 08-May-14	5.75	Call	Bond Future	164	0	164	0	0.00
29/08/2013	R203 On 08-May-14	7.40	Call	Bond Future	1151	1	1151	1	16.00
29/08/2013	R203 On 08-May-14	5.74	Put	Bond Future	6891	7	6891	7	0.00
29/08/2013	R203 On 08-May-14	7.40	Put	Bond Future	2822	3	2822	3	0.00
29/08/2013	R203 On 08-May-14	5.76	Put	Bond Future	6833	7	6833	7	0.00
29/08/2013	R203 On 08-May-14	5.75	Put	Bond Future	6862	7	6862	7	0.00
29/08/2013	R203 On 07-August-14			Bond Future	8.20	103.4298	8.2043	103.4298	0.00
29/08/2013	R203 On 07-August-14	7.31	Call	Bond Future	1081	1	1081	1	0.00
29/08/2013	R203 On 07-August-14	7.30	Call	Bond Future	1072	1	1072	1	0.00
29/08/2013	R203 On 07-August-14	7.29	Call	Bond Future	1063	1	1063	1	0.00
29/08/2013	R203 On 07-August-14	7.30	Put	Bond Future	3538	4	3538	4	0.00
29/08/2013	R203 On 07-August-14	7.31	Put	Bond Future	3520	4	3520	4	0.00
29/08/2013	R203 On 07-August-14	7.29	Put	Bond Future	3557	4	3557	4	0.00
29/08/2013	R204 On 07-November-13			Bond Future	7.77	104.0929	7.7675	104.0929	29,092.00
29/08/2013	R204 On 07-November-13	6.29	Call	Bond Future	53	0	53	0	0.00
29/08/2013	R204 On 07-November-13	7.00	Call	Bond Future	350	0	350	0	0.00
29/08/2013	R204 On 07-November-13	6.30	Call	Bond Future	55	0	55	0	0.00
29/08/2013	R204 On 07-November-13	6.31	Call	Bond Future	56	0	56	0	0.00
29/08/2013	R204 On 07-November-13	6.30	Put	Bond Future	6418	6	6418	6	0.00
29/08/2013	R204 On 07-November-13	7.00	Put	Bond Future	3618	4	3618	4	1,270.00
29/08/2013	R204 On 07-November-13	6.31	Put	Bond Future	6375	6	6375	6	0.00

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29/08/2013	R204 On 07-November-13	6.29	Put	Bond Future	6461	6	6461	6	0.00
29/08/2013	R204 On 06-February-14			Bond Future	7.92	101.4238	7.9238	101.4238	0.00
29/08/2013	R204 On 06-February-14	6.39	Call	Bond Future	275	0	275	0	0.00
29/08/2013	R204 On 06-February-14	6.41	Call	Bond Future	284	0	284	0	0.00
29/08/2013	R204 On 06-February-14	6.40	Call	Bond Future	279	0	279	0	0.00
29/08/2013	R204 On 06-February-14	6.39	Put	Bond Future	6608	7	6608	7	0.00
29/08/2013	R204 On 06-February-14	6.40	Put	Bond Future	6570	7	6570	7	0.00
29/08/2013	R204 On 06-February-14	6.41	Put	Bond Future	6532	7	6532	7	0.00
29/08/2013	R204 On 08-May-14			Bond Future	8.09	102.7697	8.0933	102.7697	0.00
29/08/2013	R204 On 08-May-14	6.05	Call	Bond Future	327	0	327	0	0.00
29/08/2013	R204 On 08-May-14	6.04	Call	Bond Future	323	0	323	0	0.00
29/08/2013	R204 On 08-May-14	6.06	Call	Bond Future	332	0	332	0	0.00
29/08/2013	R204 On 08-May-14	6.04	Put	Bond Future	8461	8	8461	8	0.00
29/08/2013	R204 On 08-May-14	6.06	Put	Bond Future	8386	8	8386	8	0.00
29/08/2013	R204 On 08-May-14	6.05	Put	Bond Future	8423	8	8423	8	0.00
29/08/2013	R204 On 07-August-14			Bond Future	8.28	100.1102	8.2788	100.1102	0.00
29/08/2013	R204 On 07-August-14	7.46	Call	Bond Future	1625	2	1625	2	0.00
29/08/2013	R204 On 07-August-14	7.44	Call	Bond Future	1599	2	1599	2	0.00
29/08/2013	R204 On 07-August-14	7.45	Call	Bond Future	1612	2	1612	2	0.00
29/08/2013	R204 On 07-August-14	7.44	Put	Bond Future	4656	5	4656	5	0.00
29/08/2013	R204 On 07-August-14	7.46	Put	Bond Future	4607	5	4607	5	0.00
29/08/2013	R204 On 07-August-14	7.45	Put	Bond Future	4632	5	4632	5	0.00
29/08/2013	R206 On 07-November-13			Bond Future	6.08	102.6524	6.0811	102.6524	0.00
29/08/2013	R206 On 07-November-13	4.29	Call	Bond Future	5	0	5	0	0.00
29/08/2013	R206 On 07-November-13	4.31	Call	Bond Future	5	0	5	0	0.00
29/08/2013	R206 On 07-November-13	4.30	Call	Bond Future	5	0	5	0	0.00
29/08/2013	R206 On 07-November-13	4.29	Put	Bond Future	325	0	325	0	0.00
29/08/2013	R206 On 07-November-13	4.30	Put	Bond Future	323	0	323	0	0.00
29/08/2013	R206 On 07-November-13	4.31	Put	Bond Future	322	0	322	0	0.00
29/08/2013	R207 On 07-November-13			Bond Future	8.05	98.5344	8.0547	98.5344	27,295.00
29/08/2013	R207 On 07-November-13	6.71	Call	Bond Future	117	0	117	0	0.00
29/08/2013	R207 On 07-November-13	6.70	Call	Bond Future	114	0	114	0	0.00
29/08/2013	R207 On 07-November-13	6.69	Call	Bond Future	111	0	111	0	0.00
29/08/2013	R207 On 07-November-13	6.70	Put	Bond Future	6716	7	6716	7	0.00

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29/08/2013	R207 On 07-November-13	6.71	Put	Bond Future	6668	7	6668	7	0.00
29/08/2013	R207 On 07-November-13	6.69	Put	Bond Future	6764	7	6764	7	0.00
29/08/2013	R207 On 06-February-14			Bond Future	8.20	96.1834	8.2005	96.1834	0.00
29/08/2013	R207 On 06-February-14	6.65	Call	Bond Future	372	0	372	0	0.00
29/08/2013	R207 On 06-February-14	6.66	Call	Bond Future	377	0	377	0	0.00
29/08/2013	R207 On 06-February-14	6.64	Call	Bond Future	366	0	366	0	0.00
29/08/2013	R207 On 06-February-14	6.65	Put	Bond Future	7664	8	7664	8	0.00
29/08/2013	R207 On 06-February-14	6.64	Put	Bond Future	7708	8	7708	8	0.00
29/08/2013	R207 On 06-February-14	6.66	Put	Bond Future	7621	8	7621	8	0.00
29/08/2013	R207 On 08-May-14			Bond Future	8.36	97.4598	8.3587	97.4598	0.00
29/08/2013	R207 On 08-May-14	6.20	Call	Bond Future	394	0	394	0	0.00
29/08/2013	R207 On 08-May-14	6.21	Call	Bond Future	398	0	398	0	0.00
29/08/2013	R207 On 08-May-14	6.19	Call	Bond Future	389	0	389	0	0.00
29/08/2013	R207 On 08-May-14	6.20	Put	Bond Future	10286	10	10286	10	0.00
29/08/2013	R207 On 08-May-14	6.19	Put	Bond Future	10330	10	10330	10	0.00
29/08/2013	R207 On 08-May-14	6.21	Put	Bond Future	10242	10	10242	10	0.00
29/08/2013	R207 On 07-August-14			Bond Future	8.53	95.1201	8.5295	95.1201	0.00
29/08/2013	R207 On 07-August-14	7.69	Call	Bond Future	2034	2	2034	2	0.00
29/08/2013	R207 On 07-August-14	7.71	Call	Bond Future	2064	2	2064	2	0.00
29/08/2013	R207 On 07-August-14	7.70	Call	Bond Future	2049	2	2049	2	0.00
29/08/2013	R207 On 07-August-14	7.70	Put	Bond Future	5550	6	5550	6	0.00
29/08/2013	R207 On 07-August-14	7.69	Put	Bond Future	5578	6	5578	6	0.00
29/08/2013	R207 On 07-August-14	7.71	Put	Bond Future	5522	5	5522	5	0.00
29/08/2013	R208 On 07-November-13			Bond Future	8.14	93.2270	8.1356	93.2270	14,367.00
29/08/2013	R208 On 07-November-13	6.80	Call	Bond Future	124	0	124	0	0.00
29/08/2013	R208 On 07-November-13	7.50	Call	Bond Future	641	1	641	1	0.00
29/08/2013	R208 On 07-November-13	6.79	Call	Bond Future	121	0	121	0	0.00
29/08/2013	R208 On 07-November-13	6.81	Call	Bond Future	128	0	128	0	0.00
29/08/2013	R208 On 07-November-13	7.50	Put	Bond Future	4027	4	4027	4	1,520.00
29/08/2013	R208 On 07-November-13	6.79	Put	Bond Future	7472	7	7472	7	0.00
29/08/2013	R208 On 07-November-13	6.81	Put	Bond Future	7364	7	7364	7	0.00
29/08/2013	R208 On 07-November-13	6.80	Put	Bond Future	7418	7	7418	7	0.00
29/08/2013	R208 On 06-February-14			Bond Future	8.27	94.4457	8.2659	94.4457	0.00
29/08/2013	R208 On 06-February-14	6.74	Call	Bond Future	414	0	414	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
29/08/2013	R208 On 06-February-14	6.75	Call	Bond Future	421	0	421	0	0.00
29/08/2013	R208 On 06-February-14	6.76	Call	Bond Future	427	0	427	0	0.00
29/08/2013	R208 On 06-February-14	6.76	Put	Bond Future	8421	8	8421	8	0.00
29/08/2013	R208 On 06-February-14	6.75	Put	Bond Future	8470	8	8470	8	0.00
29/08/2013	R208 On 06-February-14	6.74	Put	Bond Future	8520	9	8520	9	0.00
29/08/2013	R208 On 08-May-14			Bond Future	8.40	92.3029	8.4009	92.3029	0.00
29/08/2013	R208 On 08-May-14	6.29	Call	Bond Future	404	0	404	0	0.00
29/08/2013	R208 On 08-May-14	6.31	Call	Bond Future	415	0	415	0	0.00
29/08/2013	R208 On 08-May-14	6.30	Call	Bond Future	410	0	410	0	0.00
29/08/2013	R208 On 08-May-14	6.29	Put	Bond Future	11443	11	11443	11	0.00
29/08/2013	R208 On 08-May-14	6.31	Put	Bond Future	11342	11	11342	11	0.00
29/08/2013	R208 On 08-May-14	6.30	Put	Bond Future	11393	11	11393	11	0.00
29/08/2013	R208 On 07-August-14			Bond Future	8.54	93.5343	8.5440	93.5343	0.00
29/08/2013	R208 On 07-August-14	7.80	Call	Bond Future	2206	2	2206	2	0.00
29/08/2013	R208 On 07-August-14	7.79	Call	Bond Future	2189	2	2189	2	0.00
29/08/2013	R208 On 07-August-14	7.81	Call	Bond Future	2223	2	2223	2	0.00
29/08/2013	R208 On 07-August-14	7.80	Put	Bond Future	5792	6	5792	6	0.00
29/08/2013	R208 On 07-August-14	7.81	Put	Bond Future	5760	6	5760	6	0.00
29/08/2013	R208 On 07-August-14	7.79	Put	Bond Future	5825	6	5825	6	0.00
29/08/2013	R209 On 07-November-13			Bond Future	9.38	71.9828	9.3776	71.9828	19,302.00
29/08/2013	R209 On 07-November-13	8.65	Call	Bond Future	1003	1	1003	1	0.00
29/08/2013	R209 On 07-November-13	8.79	Call	Bond Future	1272	1	1272	1	0.00
29/08/2013	R209 On 07-November-13	9.40	Call	Bond Future	2982	3	2982	3	0.00
29/08/2013	R209 On 07-November-13	8.80	Call	Bond Future	1293	1	1293	1	0.00
29/08/2013	R209 On 07-November-13	9.25	Call	Bond Future	2480	3	2480	3	0.00
29/08/2013	R209 On 07-November-13	8.81	Call	Bond Future	1314	1	1314	1	0.00
29/08/2013	R209 On 07-November-13	9.50	Call	Bond Future	3343	4	3343	4	0.00
29/08/2013	R209 On 07-November-13	9.70	Call	Bond Future	4133	4	4133	4	0.00
29/08/2013	R209 On 07-November-13	8.79	Put	Bond Future	5653	5	5653	5	0.00
29/08/2013	R209 On 07-November-13	9.40	Put	Bond Future	2823	3	2823	3	5,000.00
29/08/2013	R209 On 07-November-13	8.65	Put	Bond Future	6491	6	6491	6	4,700.00
29/08/2013	R209 On 07-November-13	8.81	Put	Bond Future	5539	5	5539	5	0.00
29/08/2013	R209 On 07-November-13	9.25	Put	Bond Future	3397	3	3397	3	1,000.00
29/08/2013	R209 On 07-November-13	9.70	Put	Bond Future	1898	2	1898	2	1,520.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/08/2013	R209 On 07-November-13	8.80	Put	Bond Future	5596	5	5596	5	0.00
29/08/2013	R209 On 07-November-13	9.50	Put	Bond Future	2482	2	2482	2	980.00
29/08/2013	R209 On 06-February-14			Bond Future	9.48	72.9238	9.4805	72.9238	200.00
29/08/2013	R209 On 06-February-14	8.54	Call	Bond Future	1763	2	1763	2	0.00
29/08/2013	R209 On 06-February-14	8.56	Call	Bond Future	1803	2	1803	2	0.00
29/08/2013	R209 On 06-February-14	8.55	Call	Bond Future	1783	2	1783	2	0.00
29/08/2013	R209 On 06-February-14	8.54	Put	Bond Future	8851	9	8851	9	0.00
29/08/2013	R209 On 06-February-14	8.55	Put	Bond Future	8790	9	8790	9	0.00
29/08/2013	R209 On 06-February-14	8.56	Put	Bond Future	8729	9	8729	9	0.00
29/08/2013	R209 On 08-May-14			Bond Future	9.58	70.7469	9.5842	70.7469	0.00
29/08/2013	R209 On 08-May-14	7.86	Call	Bond Future	1297	1	1297	1	0.00
29/08/2013	R209 On 08-May-14	7.85	Call	Bond Future	1284	1	1284	1	0.00
29/08/2013	R209 On 08-May-14	7.84	Call	Bond Future	1270	1	1270	1	0.00
29/08/2013	R209 On 08-May-14	7.85	Put	Bond Future	14987	15	14987	15	0.00
29/08/2013	R209 On 08-May-14	7.84	Put	Bond Future	15065	15	15065	15	0.00
29/08/2013	R209 On 08-May-14	7.86	Put	Bond Future	14910	15	14910	15	0.00
29/08/2013	R209 On 07-August-14			Bond Future	9.69	71.6907	9.6899	71.6907	0.00
29/08/2013	R209 On 07-August-14	9.05	Call	Bond Future	4190	4	4190	4	0.00
29/08/2013	R209 On 07-August-14	9.06	Call	Bond Future	4217	4	4217	4	0.00
29/08/2013	R209 On 07-August-14	9.04	Call	Bond Future	4163	4	4163	4	0.00
29/08/2013	R209 On 07-August-14	9.06	Put	Bond Future	8680	8	8680	8	0.00
29/08/2013	R209 On 07-August-14	9.04	Put	Bond Future	8775	9	8775	9	0.00
29/08/2013	R209 On 07-August-14	9.05	Put	Bond Future	8727	9	8727	9	0.00
29/08/2013	R210 On 07-November-13			Bond Future	151.15	151.6949	151.1462	151.6949	1,237.00
29/08/2013	R210 On 07-November-13	159.99	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R210 On 07-November-13	160.00	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R210 On 07-November-13	160.01	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R210 On 07-November-13	159.99	Put	Bond Future	8844	8	8844	8	0.00
29/08/2013	R210 On 07-November-13	160.00	Put	Bond Future	8854	8	8854	8	0.00
29/08/2013	R210 On 07-November-13	160.01	Put	Bond Future	8864	8	8864	8	0.00
29/08/2013	R211 On 07-November-13			Bond Future	128.38	128.3836	128.3787	128.3836	522.00
29/08/2013	R211 On 07-November-13	130.00	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R211 On 07-November-13	130.01	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R211 On 07-November-13	129.99	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
29/08/2013	R211 On 07-November-13	130.00	Put	Bond Future	1621	2	1621	2	0.00
29/08/2013	R211 On 07-November-13	130.01	Put	Bond Future	1631	2	1631	2	0.00
29/08/2013	R211 On 07-November-13	129.99	Put	Bond Future	1611	2	1611	2	0.00
29/08/2013	R212 On 07-November-13			Bond Future	128.09	128.0901	128.0905	128.0901	21,791.00
29/08/2013	R212 On 07-November-13	132.99	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R212 On 07-November-13	133.00	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R212 On 07-November-13	133.01	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R212 On 07-November-13	133.00	Put	Bond Future	4909	5	4909	5	0.00
29/08/2013	R212 On 07-November-13	133.01	Put	Bond Future	4919	5	4919	5	0.00
29/08/2013	R212 On 07-November-13	132.99	Put	Bond Future	4899	5	4899	5	0.00
29/08/2013	R213 On 07-November-13			Bond Future	9.19	82.9504	9.1925	82.9504	19,481.00
29/08/2013	R213 On 07-November-13	8.61	Call	Bond Future	1214	1	1214	1	0.00
29/08/2013	R213 On 07-November-13	8.60	Call	Bond Future	1193	1	1193	1	0.00
29/08/2013	R213 On 07-November-13	8.59	Call	Bond Future	1173	1	1173	1	0.00
29/08/2013	R213 On 07-November-13	8.60	Put	Bond Future	5738	5	5738	5	0.00
29/08/2013	R213 On 07-November-13	8.61	Put	Bond Future	5679	5	5679	5	0.00
29/08/2013	R213 On 07-November-13	8.59	Put	Bond Future	5797	6	5797	6	0.00
29/08/2013	R213 On 06-February-14			Bond Future	9.30	84.0348	9.3035	84.0348	0.00
29/08/2013	R213 On 06-February-14	8.29	Call	Bond Future	1705	2	1705	2	0.00
29/08/2013	R213 On 06-February-14	8.30	Call	Bond Future	1724	2	1724	2	0.00
29/08/2013	R213 On 06-February-14	8.31	Call	Bond Future	1743	2	1743	2	0.00
29/08/2013	R213 On 06-February-14	8.30	Put	Bond Future	9483	9	9483	9	0.00
29/08/2013	R213 On 06-February-14	8.31	Put	Bond Future	9420	9	9420	9	0.00
29/08/2013	R213 On 06-February-14	8.29	Put	Bond Future	9547	9	9547	9	0.00
29/08/2013	R213 On 08-May-14			Bond Future	9.41	81.6123	9.4113	81.6123	0.00
29/08/2013	R213 On 08-May-14	7.64	Call	Bond Future	1284	1	1284	1	0.00
29/08/2013	R213 On 08-May-14	7.66	Call	Bond Future	1310	1	1310	1	0.00
29/08/2013	R213 On 08-May-14	7.65	Call	Bond Future	1297	1	1297	1	0.00
29/08/2013	R213 On 08-May-14	7.65	Put	Bond Future	15367	15	15367	15	0.00
29/08/2013	R213 On 08-May-14	7.64	Put	Bond Future	15444	15	15444	15	0.00
29/08/2013	R213 On 08-May-14	7.66	Put	Bond Future	15291	15	15291	15	0.00
29/08/2013	R213 On 07-August-14			Bond Future	9.52	82.7010	9.5233	82.7010	0.00
29/08/2013	R213 On 07-August-14	8.84	Call	Bond Future	4221	4	4221	4	0.00
29/08/2013	R213 On 07-August-14	8.86	Call	Bond Future	4276	4	4276	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
29/08/2013	R213 On 07-August-14	8.85	Call	Bond Future	4248	4	4248	4	0.00
29/08/2013	R213 On 07-August-14	8.86	Put	Bond Future	9097	9	9097	9	0.00
29/08/2013	R213 On 07-August-14	8.85	Put	Bond Future	9146	9	9146	9	0.00
29/08/2013	R213 On 07-August-14	8.84	Put	Bond Future	9195	9	9195	9	0.00
29/08/2013	R214 On 07-November-13			Bond Future	9.51	72.4470	9.5139	72.4470	2,427.00
29/08/2013	R214 On 07-November-13	7.81	Call	Bond Future	107	0	107	0	0.00
29/08/2013	R214 On 07-November-13	7.80	Call	Bond Future	104	0	104	0	0.00
29/08/2013	R214 On 07-November-13	7.79	Call	Bond Future	102	0	102	0	0.00
29/08/2013	R214 On 07-November-13	7.80	Put	Bond Future	14679	14	14679	14	0.00
29/08/2013	R214 On 07-November-13	7.81	Put	Bond Future	14583	14	14583	14	0.00
29/08/2013	R214 On 07-November-13	7.79	Put	Bond Future	14775	14	14775	14	0.00
29/08/2013	R214 On 06-February-14			Bond Future	9.62	73.3940	9.6199	73.3940	0.00
29/08/2013	R214 On 06-February-14	9.01	Call	Bond Future	2725	3	2725	3	0.00
29/08/2013	R214 On 06-February-14	9.00	Call	Bond Future	2699	3	2699	3	0.00
29/08/2013	R214 On 06-February-14	8.99	Call	Bond Future	2673	3	2673	3	0.00
29/08/2013	R214 On 06-February-14	9.00	Put	Bond Future	7367	7	7367	7	0.00
29/08/2013	R214 On 06-February-14	8.99	Put	Bond Future	7421	7	7421	7	0.00
29/08/2013	R214 On 06-February-14	9.01	Put	Bond Future	7314	7	7314	7	0.00
29/08/2013	R248 On 07-November-13			Bond Future	9.55	93.9757	9.5506	93.9757	10,260.00
29/08/2013	R248 On 07-November-13	7.85	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R248 On 07-November-13	7.84	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R248 On 07-November-13	7.86	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R248 On 07-November-13	7.86	Put	Bond Future	18564	18	18564	18	0.00
29/08/2013	R248 On 07-November-13	7.85	Put	Bond Future	18693	18	18693	18	0.00
29/08/2013	R248 On 07-November-13	7.84	Put	Bond Future	18822	19	18822	19	0.00
29/08/2013	R248 On 06-February-14			Bond Future	9.66	95.2042	9.6591	95.2042	0.00
29/08/2013	R248 On 06-February-14	9.11	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R248 On 06-February-14	9.09	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R248 On 06-February-14	9.10	Call	Bond Future	0	0	0	0	0.00
29/08/2013	R248 On 06-February-14	9.09	Put	Bond Future	5474	5	5474	5	0.00
29/08/2013	R248 On 06-February-14	9.10	Put	Bond Future	5373	5	5373	5	0.00
29/08/2013	R248 On 06-February-14	9.11	Put	Bond Future	5271	5	5271	5	0.00